INVESTMENT SCHEDULE DETAIL

REFERRED TO IN

ANNUAL STATEMENT

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

LIFE AND ACCIDENT AND HEALTH

2021

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
730 Third Avenue		New York	NY	01/01/1973	06/30/2021	274,226,354	20,552,762	184,310,892	285,447,238	3,768,675		(20,552,762)	(24,321,437)		28,746,810	20,678,687
Southern Service Center		Charlotte	NC	07/01/1999	01/01/2019	213,722,710		225,580,000		5,241,097			(5,241,097)		19,584,784	9,682,163
Envisage - Ithaca NY Building		Ithaca	NY	01/02/2020	01/31/2020	1,700,000		1,667,708	1,700,000						231,600	4,280
0299999. Property occupied by the reporting entity - Administrative						489,649,064	20,552,762	299,833,770	512,727,238	9,009,772		(20,552,762)	(29,562,534)		48,563,194	30,365,130
0399999. Total Property occupied by the reporting entity						489,649,064	20,552,762	299,833,770	512,727,238	9,009,772		(20,552,762)	(29,562,534)		48,563,194	30,365,130
One Brickell Square		Miami	FL	08/28/2002	12/31/2021	153,978,319		91,867,051	314,000,000	4,448,452			(4,448,452)		21,039,295	9,127,833
Otto's South Vineyard LLC		Napa	CA	08/05/2020		45,715,853		45,504,345		211,508			(211,508)		10,879,264	
Houston Industrial Group I		Houston	TX	12/31/2002	12/31/2021	59,128,699		34,830,809	121,960,000	1,486,884			(1,486,884)		9,309,537	3,219,229
299 Madison Avenue		Morristown	NJ	12/21/2007	12/31/2021	15,941,913		11,111,146	6,900,000	350,334			(350,334)		114	569,379
Port Northwest Phase IV and V		Houston	TX	12/31/2002	12/31/2021	12,352,555		7,851,193	26,700,000	336,401			(336,401)		2,086,336	616,554
Rosslyn Overlook		Arlington	VA	08/25/2011	12/31/2021	161,286,254		127,480,778	91,000,000	3,122,506			(3,122,506)		7,091,530	4,199,661
Smart and Final Distribution Facility		Commerce	CA	12/29/2011	12/31/2021	54,118,099		45,883,683	163,000,000	824,952			(824,952)		4,177,635	1,733,340
240 Post Street		San Francisco	CA	09/28/2012	12/31/2021	80,274,970		68,119,428	76,600,000	1,323,519			(1,323,519)		(1,996,301)	698,524
Cobia Distribution Center		Miami	FL	02/06/2013	12/31/2021	25,342,214		21,407,512	43,600,000	547,294			(547,294)		1,999,260	607,412
Cyan PDX		Portland	OR	05/21/2013	12/31/2021	98,214,329		78,477,778	114,000,000	2,345,470			(2,345,470)		6,267,194	3,199,075
107 East Oak Street		Chicago	IL	02/03/2014	12/31/2021	19,281,365		15,811,615	18,500,000	438,284			(438,284)		912,346	216,805
Interchange Business Center		San Bernardino	CA	10/03/2013	12/31/2021	72,871,432		60,133,650	191,000,000	1,545,986			(1,545,986)		4,435,156	966,114
Fedex Ground		Pompano Beach	FL	05/22/2014	12/31/2021	50,803,538		44,152,411	76,100,000	868,543			(868,543)		3,925,689	739,657
I-210 Logistics Center		Rialto	CA	09/18/2014	12/31/2021	67,326,116		58,491,869	184,000,000	1,314,073			(1,314,073)		5,458,079	1,236,278
Lennox Distribution Center		Eastvale	CA	11/19/2014	12/31/2021	37,119,873		32,521,146	110,000,000	675,875			(675,875)		3,397,866	708,538
Hillwood Forward - Redlands		Redlands	CA	06/15/2016	12/31/2021	90,189,217		80,060,091	277,000,000	2,250,467			(2,250,467)		6,829,117	1,136,838
8833 Beverly		Los Angeles	CA	07/22/2016	12/31/2021	26,413,432		23,932,349	22,600,000	453,085			(453,085)		1,555,301	76,281
Cactus Distribution Center I		Phoenix	AZ	10/04/2019	12/31/2021	136,845,325		129,729,793	159,000,000	3,180,466			(3,180,466)		8,315,089	2,208,400
SLC DC North		Salt Lake City	UT	10/04/2019	12/31/2021	119,918,646	58,248,000	56,064,220	125,552,000	2,491,745			(2,491,745)		6,232,240	1,891,163
Hagerstown Distribution Center		Hagerstown	MD	10/04/2019	12/31/2021	71,746,727		68,343,465	92,900,000	1,461,157			(1,461,157)		4,565,250	1,700,905
Bridge Pointe		Woodridge	IL	10/04/2019	12/31/2021	53,650,137		50,921,069	64,600,000	1,225,565			(1,225,565)		3,857,595	1,312,779
Baltimore IC		Baltimore	MD	10/04/2019	12/31/2021	15,834,558		15,206,287	21,100,000	281,991			(281,991)		1,006,958	180,447
Center Square DC		Logan Township	NJ	10/04/2019	12/31/2021	33,179,238		31,528,885	42,500,000	733,490			(733,490)		1,969,025	338,044
Somerset Industrial Center I		Somerset	NJ	10/04/2019	12/31/2021	24,149,127		23,348,218	36,600,000	355,960			(355,960)		1,949,622	646,402
Somerset Industrial Center II		Somerset	NJ	10/04/2019	12/31/2021	35,036,440		33,869,354	62,600,000	518,705			(518,705)		3,584,702	927,905
Englewood DC		Englewood	NJ	10/04/2019	12/31/2021	23,802,120	11,024,000	12,031,582	19,376,000	315,843			(315,843)		894,139	263,704
Franklin Square I IC		Baltimore	MD	10/04/2019	12/31/2021	25,163,811		24,011,121	35,300,000	512,307			(512,307)		1,692,860	327,897
Franklin Square II IC		Baltimore	MD	10/04/2019	12/31/2021	23,658,756		22,630,309	33,600,000	457,088			(457,088)		1,267,242	730,473
Hollins End		Halethorpe	MD	10/04/2019	12/31/2021	57,069,691		54,371,269	80,700,000	1,205,252			(1,205,252)		3,651,107	1,011,153
Washington DC Corporate Center		Washington	DC	10/04/2019	12/31/2021	16,812,352		16,291,208	25,300,000	231,619			(231,619)		1,523,404	747,858
Landover DC		Landover	MD	10/04/2019	12/31/2021	43,552,185		41,516,169	60,200,000	907,868			(907,868)		2,659,911	913,935
I-95 DC		Middle River	MD	10/04/2019	12/31/2021	51,278,187		48,849,358	68,200,000	1,079,480			(1,079,480)		2,799,865	100,436
Vista Point South		Coppell	TX	10/04/2019	12/31/2021	44,286,747		41,997,731	64,100,000	1,017,389			(1,017,389)		3,651,874	1,265,791
Park 55		Bolingbrook	IL	10/04/2019	12/31/2021	12,530,727	5,680,000	6,336,615	9,920,000	228,216			(228,216)		822,987	291,741
Park 355		Woodridge	IL	10/04/2019	12/31/2021	25,751,008	12,420,000	12,120,368	24,180,000	538,807			(538,807)		1,307,830	766,014
Park 88		Aurora	IL	10/04/2019	12/31/2021	6,691,639		6,387,300	9,600,000	135,894			(135,894)		582,800	216,251
Centerpointe		Moreno Valley	CA	10/04/2019	12/31/2021	259,795,625	77,160,000	172,272,077	290,040,000	4,606,542			(4,606,542)		15,233,503	5,164,530
Bedford Park		Bedford Park	IL	10/04/2019	12/31/2021	49,082,656	23,684,000	23,051,952	43,116,000	1,042,979			(1,042,979)		3,078,415	2,111,133
10th Street Business Park		Plano	TX	10/04/2019	12/31/2021	25,909,473		24,609,223	39,900,000	577,889			(577,889)		2,110,067	528,049
Freeport DC		Coppell	TX	10/04/2019	12/31/2021	144,041,278	71,700,000	65,184,700	147,300,000	3,205,532			(3,205,532)		8,664,204	2,488,794
Sterling DC		Ontario	CA	10/04/2019	12/31/2021	53,120,407	25,273,000	25,994,441	65,027,000	823,540			(823,540)		2,160,579	613,743
Aurora DC III		Aurora	IL	10/04/2019	12/31/2021	23,527,359		22,414,641	29,200,000	494,541			(494,541)		1,395,175	991,894
Prairie Pointe		Naperville	IL	10/04/2019	12/31/2021	21,109,632		20,156,099	26,100,000	423,810			(423,810)		1,523,873	296,022
Capital Beltway CC		Suitland	MD	10/04/2019	12/31/2021	16,112,476		15,449,468	21,300,000	294,670			(294,670)		1,006,575	225,564
Tri-State Commerce Center		Moonachie	NJ	03/01/2016	12/31/2021	32,059,681	19,881,000	9,465,814	40,019,000	474,537			(474,537)		1,497,930	557,238
3355 East La Palma Avenue & 1145 North Ocean Circle		Anaheim	CA	11/15/2012	12/31/2021	24,762,361	17,185,000	4,011,858	39,215,000	389,895			(389,895)		1,922,473	1,221,921
1201-1205, 1211, & 1231 North Miller Street		Anaheim	CA	11/15/2012	12/31/2021	51,655,119	43,180,000	427,689	94,520,000	891,598			(891,598)		4,024,478	1,419,959
3125 East Coronado Street		Anaheim	CA	11/15/2012	12/31/2021	13,043,734	11,361,000	(275,697)	24,739,000	213,814			(213,814)		1,024,583	747,282
3130-3150 East Miraloma Avenue		Anaheim	CA	11/15/2012	12/31/2021	14,059,747	11,794,000	222,034	23,706,000	235,229			(235,229)		1,027,029	396,994
Emerald Corporate Park		Auburn	WA	08/23/2005	12/31/2021	12,997,161	17,330,000	(8,924,588)	25,670,000	294,639			(294,639)		1,746,215	648,919
Greenstone Logistics Center		Santa Fe Springs	CA	09/04/2015	12/31/2021	72,871,630	42,940,000	22,211,884	69,060,000	1,218,907			(1,218,907)		3,126,956	1,179,641
Auburn Business Park - Kent Valley IP		Auburn	WA	12/30/2002	12/31/2021	22,703,219	31,470,000	(16,584,355)	45,630,000	455,933			(455,933)		2,446,732	1,076,648

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Renton Park 405 - Kent Valley IP		Renton	WA	12/30/2002	12/31/2021	30,154,683	38,220,000	(19,939,619)	50,780,000	671,243			(671,243)		1,928,237	1,733,102
Van Dorens West - Kent Valley IP		Ken	WA	12/30/2002	12/31/2021	41,118,709	63,250,000	(36,385,287)	82,750,000	866,809			(866,809)		4,071,576	1,973,180
The Edge at Flagler Village		Fort Lauderdale	FL	04/14/2016	12/31/2021	116,028,309		101,337,115	121,000,000	2,584,968			(2,584,968)		7,557,366	4,262,217
Franklin 299		Redwood City	CA	06/03/2016	12/31/2021	215,302,601		189,475,119	213,000,000	4,659,469			(4,659,469)		9,425,651	5,670,583
600-650 College Road		Princeton	NJ	11/03/2016	12/31/2021	63,407,114		55,996,507	61,900,000	1,471,499			(1,471,499)		8,437,841	4,407,424
Franklin 299 - Land		Redwood City	CA	09/11/2017	12/31/2021	6,326,273	1,666,333	4,659,939	5,033,667			833,167	833,167		85,780	91,979
Sole at Casselberry		Casselberry	FL	05/03/2018	12/31/2021	72,922,874	39,872,467	26,981,256	41,927,533	1,705,941			(1,705,941)		4,626,895	2,784,382
Yorktown Apartments		Dallas	TX	07/25/2018	12/31/2021	37,427,937		35,142,407	44,700,000	620,663			(620,663)		3,673,706	1,809,885
Barnes Canyon Life Science		San Diego	CA	10/16/2018	12/31/2021	43,317,922		40,358,966	58,900,000	910,448			(910,448)		4,036,853	943,075
Sandy Commerce Park		Sandy	UT	01/23/2019	12/31/2021	32,077,826		29,866,156	33,100,000	754,497			(754,497)		3,472,115	900,546
3401 North Ashton Blvd		Lehi	UT	01/24/2019	12/31/2021	41,942,020		39,142,670	47,700,000	933,116			(933,116)		4,181,888	820,776
Central Green Distribution Center		Houston	TX	07/30/2019	12/31/2021	9,370,990		8,659,411	10,600,000	293,804			(293,804)		461,010	266,655
Waterford Professional Site		Miami	FL	01/01/1988	12/31/2021	12,267,743		11,073,540	23,000,000	95,201			(95,201)			523,302
OHare Logistics Center IV		Elk Grove Village	IL	05/08/2020	12/31/2021	23,940,668		23,940,668	36,100,000						663,894	315,320
Octave Apartments		Nashville	TN	10/30/2020	12/31/2021	86,713,101		84,144,476	93,800,000	2,055,714			(2,055,714)		6,197,663	2,597,974
South Boerne MOB		Boerne	TX	10/27/2020	12/31/2021	22,891,779		22,191,631	24,300,000	560,549			(560,549)		1,603,857	416,547
Apartments at Blakeney		Charlotte	NC	11/02/2020	12/31/2021	75,298,678		73,287,759	87,100,000	1,724,821			(1,724,821)		5,177,137	1,892,221
Twelve100 Apartments		Austin	TX	12/15/2020	12/31/2021	76,682,210		74,800,615	87,400,000	1,881,595			(1,881,595)		6,234,402	3,457,942
Boulder Creek Apartments		Wilsonville	OR	01/12/2021	12/31/2021	65,513,270		64,602,161	76,500,000	911,110			(911,110)		5,010,550	2,225,941
Bridge Creek Apartments		Wilsonville	OR	01/12/2021	12/31/2021	72,541,515		71,506,295	85,900,000	1,035,220			(1,035,220)		5,214,132	1,854,726
Enterprise Park Business Center		Denver	CO	12/18/2020	12/31/2021	77,343,314		75,433,685	88,100,000	1,909,630			(1,909,630)		5,190,897	1,898,412
Pacific Landing Industrial		Salt Lake City	UT	01/29/2021	12/31/2021	62,042,998		60,773,834	92,400,000	1,269,164			(1,269,164)		2,088,594	1,644,303
GA Mobius Life Science Pacific		Aliso Viejo	CA	08/05/2021	07/19/2021	92,946,248		92,422,603	93,500,000	523,646			(523,646)		1,945,719	512,442
GA Mobius Life Science East No Central		Middleton	WI	08/05/2021	07/19/2021	65,335,752		64,705,690	67,800,000	630,063			(630,063)		3,129,389	896,498
Pacific Landing Industrial Phase II		Salt Lake City	UT	08/31/2021	08/11/2021	16,604,897		16,598,951	15,900,000	5,946			(5,946)			4,227
River Club Apartments		Athens	GA	12/22/2021	12/15/2021	56,189,299		56,189,299	56,000,000						123,022	
One Norman Square		Cornelius	NC	12/23/2021	12/23/2021	48,253,232		48,253,232	48,400,000						64,530	14,173
River Club Townhomes		Athens	GA	12/22/2021	12/15/2021	21,366,666		21,366,666	21,200,000						48,715	
Beckwith Farms Corporate		Mount Juliet	TN	10/04/2019	12/31/2021	111,627,159		105,852,570	158,600,000	2,566,484			(2,566,484)		7,167,216	2,985,468
33D North Apartments		Denton	TX	06/23/2015	12/31/2021	30,595,572	17,118,710	9,643,020	12,781,290	888,714		328,036	(560,678)		2,852,165	2,233,949
Millennium One Apartments		Charlotte	NC	10/15/2015	12/31/2021	56,673,466	34,116,634	16,575,423	27,883,366	1,377,003		645,397	(731,606)		5,075,221	2,933,973
The Rocks Apartments		East Lansing	MI	05/10/2016	12/31/2021	23,780,609	13,480,000	7,518,920	9,420,000	680,826			(680,826)		2,490,612	2,129,330
General Account (CPREI)		-													7,466	2,673,676
0499999. Properties held for the production of income						4,536,172,591	688,054,144	3,399,054,093	5,874,305,856	88,654,673		1,806,600	(86,848,073)		303,934,804	121,435,375
0699999 - Totals						5,025,821,655	708,606,906	3,698,887,863	6,387,033,094	97,664,445		(18,746,162)	(116,410,607)		352,497,998	151,800,505

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
One Brickell Square	Miami	FL	08/28/2002	Various				14,313,038
Otto's South Vineyard LLC	Napa	CA	08/05/2020	Westchester Group Investment Management, Inc.				3,082,176
Houston Industrial Group I	Houston	TX	12/31/2002	Various				219,710
Port Northwest Phase IV and V	Houston	TX	12/31/2002	Various				72,025
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				909,269
240 Post Street	San Francisco	CA	09/28/2012	Various				39,858
Cobia Distribution Center	Miami	FL	02/06/2013	Various				710,223
Empire Landing	Burbank	CA	04/30/2013	Various				133,476
Cyan PDX	Portland	OR	05/21/2013	Various				244,016
Interchange Business Center	San Bernardino	CA	10/03/2013	Various				542,383
Lennox Distribution Center	Eastvale	CA	11/19/2014	Various				33,939
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				1,482,524
Cactus Distribution Center I	Phoenix	AZ	10/04/2019	Various				130,572
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				2,401,060
Bridge Pointe	Woodridge	IL	10/04/2019	Various				375,793
Baltimore IC	Baltimore	MD	10/04/2019	Various				132,766
Center Square DC	Logan Township	NJ	10/04/2019	Various				907,545
Englewood DC	Englewood	NJ	10/04/2019	Various				679,321
Franklin Square II IC	Baltimore	MD	10/04/2019	Various				127,407
Hollins End	Halethorpe	MD	10/04/2019	Various				49,233
Landover DC	Landover	MD	10/04/2019	Various				73,517
Vista Point South	Coppell	TX	10/04/2019	Various				27,645
Park 55	Bolingbrook	IL	10/04/2019	Various				91,804
Park 355	Woodridge	IL	10/04/2019	Various				194,935
Park 88	Aurora	IL	10/04/2019	Various				78,919
Centerpointe	Moreno Valley	CA	10/04/2019	Various				182,337
Bedford Park	Bedford Park	IL	10/04/2019	Various				79,256
Freeport DC	Coppell	TX	10/04/2019	Various				1,863,413
Prairie Pointe	Naperville	IL	10/04/2019	Various				971,581
1201-1205, 1211, & 1231 North Miller Street	Anaheim	CA	11/15/2012	Various				83,713
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				889
Auburn Business Park - Kent Valley IP	Auburn	WA	12/30/2002	Various				57,427
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				368,595
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				165,425
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				328,793
Franklin 299	Redwood City	CA	06/03/2016	Various				1,434,176
600-650 College Road	Princeton	NJ	11/03/2016	Various				2,144,778
Franklin 299 - Land	Redwood City	CA	09/11/2017	Various		(833,167)		
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				134,533
Yorktown Apartments	Dallas	TX	07/25/2018	Various				194,103
Oak View Mall	Omaha	NE	11/01/2018	Various				212,755
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				(2,255)
3401 North Ashton Blvd	Lehi	UT	01/24/2019	Various				17,353
Near East Distribution Center Corporate	Houston	TX	01/22/2020	Various				307,128
730 Third Avenue	New York	NY	01/01/1973	Various		20,552,762		65,141,396
Southern Service Center	Charlotte	NC	07/01/1999	Various				6,998,089
OHare Logistics Center IV	Elk Grove Village	IL	05/08/2020	Various				8,903,663
Octave Apartments	Nashville	TN	10/30/2020	Various				124,860
South Boerne MOB	Boerne	TX	10/27/2020	Various				68,928
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				596,993
Twelve100 Apartments	Austin	TX	12/15/2020	Various				734,570
Enterprise Park Business Center	Denver	CO	12/18/2020	Various				192,139
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC	61,326,559			716,439
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC	72,148,481			393,034
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC	65,138,731			374,539
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange	56,189,299			
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC	48,253,232			
River Club Townhomes	Athens	GA	12/22/2021	Madison Exchange	21,366,666			
GA Mobius Life Science Pacific	Aliso Viejo	CA	08/05/2021	Peak 1031 Exchange Inc	92,946,248			
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc	65,335,752			
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various	16,604,897			
0199999. Acquired by Purchase					499,309,865	19,719,595		119,841,804

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
330 North Apartments	Denton	TX	06/23/2015	Various		(328,036)		49,760
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(645,397)		105,813
The Rocks Apartments	East Lansing	MI	05/10/2016	Various				70,455
Beckwith Farms Corporate	Mount Juliet	TN	10/04/2019	Various				1,763,151
0299999. Acquired by Internal Transfer						(973,433)		1,989,179
0399999 - Totals					499,309,865	18,746,162		121,830,983

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Woodlands Technology Campus Ph II	Bothell	WA	09/24/2021	ARE-Seattle No. 46 Holding, LLC	9,083,517		9,686,302	602,785			(602,785)		9,083,517	11,500,000		2,416,483	2,416,483	182,588	718,922
Oak View Mall	Omaha	NE	02/24/2021	Omaha Mall Realty Holding LLC	19,230,382	212,755	19,215,233	12,868			(12,868)		19,415,120	7,523,419		(11,891,701)	(11,891,701)	449,473	1,333,177
Kline Ranch	Colton	CA	04/29/2021	B9 Kline Ranch Owner LLC	93,831,853		94,470,351	638,498			(638,498)		93,831,853	230,093,389		136,261,535	136,261,535	3,010,494	2,236,602
Empire Landing	Burbank	CA	10/06/2021	CLPF Empire Landing LP	87,811,084	133,476	89,279,364	1,601,756			(1,601,756)		87,811,084	161,100,000		73,288,916	73,288,916	6,698,944	3,132,987
Near East Distribution Center Corporate	Houston	TX	03/22/2021	8404 E Fwy LLC	13,503,549	307,128	13,220,910	23,553			(23,553)		13,504,485	17,730,984		4,226,500	4,226,500	(33,897)	538,922
1907 Woerner Road	Houston	TX	04/09/2021	Edward Lucero and Kay Phan	887,100		887,100						887,100	556,921		(330,179)	(330,179)	292	62,493
0199999. Property Disposed					224,347,485	653,359	226,759,260	2,879,460			(2,879,460)		224,533,159	428,504,713		203,971,554	203,971,554	10,307,894	8,023,103
0399999 - Totals					224,347,485	653,359	226,759,260	2,879,460			(2,879,460)		224,533,159	428,504,713		203,971,554	203,971,554	10,307,894	8,023,103

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A881619		NORMAN	OK		04/18/1997	1.875	42,057						251,082	11/14/2012
EB1027549259		CHARLOTTE	NC		12/16/2016	3.750	459,674		(229)				650,000	12/16/2016
EB1104004417		FORT WORTH	TX		12/18/2015	4.125	378,829		(59)				550,000	12/18/2015
EB1143010341		MILLSTONE TOWNSHIP	NJ		08/07/2015	3.625	582,683		409				856,000	08/07/2015
EB1143010864		WARREN	NJ		07/17/2015	3.750	554,309		43				845,000	07/17/2015
EB1143012022		OLD TAPPAN	NJ		12/18/2015	4.000	426,444		(110)		9,792		595,000	12/18/2015
EB1143013484		WYCKOFF	NJ		12/16/2016	3.250	573,649		575				830,000	12/16/2016
EB1144000074		NEW YORK	NY		10/09/2015	3.625	688,571		211				975,000	10/09/2015
EB1144000089		NEW YORK	NY		08/07/2015	3.625	944,111		280				1,525,000	08/07/2015
EB1144000106		NEW YORK	NY		06/24/2016	3.990	230,276		(219)				730,000	06/24/2016
EB1144000136		BROOKLYN	NY		11/20/2015	3.750	367,293		(91)				525,000	11/20/2015
EB1144000183		NEW YORK	NY		12/18/2015	3.990	468,243		(168)				665,000	12/18/2015
EB1144000252		WOODLAND HILLS	CA		06/24/2016	3.750	553,767		26				910,000	06/24/2016
EB1144000257		NEW YORK	NY		12/18/2015	3.875	677,071		(142)				1,650,000	12/18/2015
EB1144000435		NEW YORK	NY		06/24/2016	3.875	461,830		(113)				650,000	06/24/2016
EB1171010551		BELLEVUE	WA		10/09/2015	3.750	529,501		67				1,015,000	10/09/2015
EB1171010808		SEATTLE	WA		07/17/2015	3.750	272,507		(92)				855,000	07/17/2015
EB1171010943		SEATTLE	WA		07/17/2015	3.625	742,186		201				1,100,000	07/17/2015
EB1171012158		BOTHELL	WA		12/18/2015	3.875	383,468		(49)				692,000	12/18/2015
EB1171012415		BOTHELL	WA		12/18/2015	3.875	285,849		(80)				530,000	12/18/2015
EB1171012482		BELLEVUE	WA		12/18/2015	3.875	484,397		(89)				755,000	12/18/2015
EB1171012511		SNOHOMISH	WA		12/18/2015	3.990	583,764		(145)				810,000	12/18/2015
EB1171013196		SEATTLE	WA		06/24/2016	3.875	588,481		(144)				835,000	06/24/2016
EB1171013474		SEATTLE	WA		03/24/2016	4.250	541,629		(584)				970,000	03/24/2016
EB1171014557		BELLEVUE	WA		08/19/2016	3.500	421,589		179				608,000	08/19/2016
EB1171015379		GREENBANK	WA		12/16/2016	3.875	552,216		(533)				900,000	12/16/2016
EB1171015609		KIRKLAND	WA		12/16/2016	3.375	902,278		799				1,320,000	12/16/2016
EB1215002936		PALM BEACH GARDENS	FL		11/20/2015	3.875	443,536		(259)				770,000	11/20/2015
EB1215003152		MIAMI BEACH	FL		03/24/2016	3.750	544,561		(63)				770,000	03/24/2016
EB1216002421		CORAL GABLES	FL		09/25/2015	3.875	120,053		(166)				725,000	09/25/2015
EB1216002726		CORAL GABLES	FL		12/18/2015	3.990	714,585		(320)				1,172,000	12/18/2015
EB1216002733		TAVERNIER	FL		12/18/2015	4.000	812,577		(502)				1,560,000	12/18/2015
EB1216002934		CORAL GABLES	FL		06/24/2016	3.750	369,511		17				528,000	06/24/2016
EB1216003216		SOUTH MIAMI	FL		08/19/2016	3.990	516,105		(362)				885,000	08/19/2016
EB1216003368		CORAL GABLES	FL		08/19/2016	3.625	414,976		28				586,000	08/19/2016
EB1216003433		CORAL GABLES	FL		12/16/2016	3.500	125,609		821				1,200,000	12/16/2016
EB1216003655		COCONUT GROVE	FL		12/16/2016	3.750	411,286		(180)				700,000	12/16/2016
EB1216003667		MIAMI	FL		12/16/2016	3.375	965,284		490				2,100,000	12/16/2016
EB1221060742		PONTE VEDRA BEACH	FL		09/18/2015	4.125	736,035		(405)				1,100,000	09/18/2015
EB1221062495		JACKSONVILLE BEACH	FL		11/20/2015	3.875	436,088		(244)				619,000	11/20/2015
EB1221062749		PONTE VEDRA BEACH	FL		09/25/2015	3.875	574,146		(148)				830,000	09/25/2015
EB1221064120		SAINT AUGUSTINE	FL		08/07/2015	3.875	370,222		(123)				539,000	08/07/2015
EB1221064560		SAINT AUGUSTINE	FL		12/18/2015	3.990	579,546		(302)				850,000	12/18/2015
EB1221064860		SAINT AUGUSTINE	FL		12/18/2015	3.990	670,979		(271)				950,000	12/18/2015
EB1221065212		JACKSONVILLE	FL		12/18/2015	3.875	456,308		(33)				662,000	12/18/2015
EB1221065631		JACKSONVILLE	FL		12/18/2015	3.875	378,821		(50)				555,000	12/18/2015
EB1221066003		JACKSONVILLE	FL		06/24/2016	3.875	315,995		(70)				650,000	06/24/2016
EB1221066207		JACKSONVILLE	FL		06/24/2016	3.990	539,698		(264)				800,000	06/24/2016
EB1221066755		PONTE VEDRA BEACH	FL		08/19/2016	3.625	564,648		39				805,000	08/19/2016
EB1221066985		JACKSONVILLE	FL		06/24/2016	3.875	534,632		(136)				830,000	06/24/2016
EB1221067634		JACKSONVILLE	FL		08/19/2016	3.625	313,238		65				595,000	08/19/2016
EB1221068366		PONTE VEDRA BEA	FL		10/07/2016	3.875	406,065		(149)				577,000	10/07/2016
EB1221069102		FERNANDINA BEACH	FL		12/16/2016	3.750	134,342		(277)				570,000	12/16/2016
EB1221070134		ATLANTIC BEACH	FL		12/16/2016	3.500	460,424		32				785,000	12/16/2016
EB1222516505		SAN GABRIEL	CA		12/18/2015	4.125	671,458		(215)				947,000	12/18/2015
EB1222530332		CEDAR HILL	TX		07/17/2015	3.875	766,326		(107)				1,241,000	07/17/2015
EB1222531773		WESTPORT	CT		08/07/2015	3.750	533,188		288				1,130,000	08/07/2015
EB1222531963		SUNNY ISLES BEACH	FL		11/20/2015	3.875	922,778		(647)				1,900,000	11/20/2015
EB1222532592		CHATHAM	MA		12/18/2015	3.990	530,169		(230)				865,000	12/18/2015
EB1222534409		MORRISTOWN	NJ		12/18/2015	3.990	532,400		(229)				865,000	12/18/2015
EB1222535686		TENAFLY	NJ		12/18/2015	3.990	468,555		(254)				950,000	12/18/2015

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
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1222535958		NEW ORLEANS	LA		12/18/2015	3.875	408,962		(48)				625,000	12/18/2015
EB1222540366		ALBANY	CA		10/12/2016	3.875	513,710		(382)				1,345,000	10/12/2016
EB1222541566		SEATTLE	WA		08/19/2016	3.875	558,855		(278)				1,100,000	08/19/2016
EB1222545020		SAN DIEGO	CA		08/17/2016	3.625	551,381		(165)				930,000	08/17/2016
EB1222546150		CARLSBAD	CA		08/17/2016	3.625	585,275		(175)				820,000	08/17/2016
EB1222546556		GLENDALE	CA		10/12/2016	3.875	764,102		(123)				1,474,000	10/12/2016
EB1223010400		COCOA	FL		12/18/2015	3.990	423,428		(183)				600,000	12/18/2015
EB1223010541		MELBOURNE	FL		06/24/2016	3.990	99,847		(268)				745,000	06/24/2016
EB1223010648		MALABAR	FL		11/20/2015	3.750	429,500		(105)				618,000	11/20/2015
EB1223010671		COCOA BEACH	FL		12/18/2015	3.990	312,757		(258)				560,000	12/18/2015
EB1223012170		OAK HILL	VA		12/16/2016	3.500	856,104		709				1,225,000	12/16/2016
EB1223012229		INDIALANTIC	FL		10/12/2016	3.750	453,459		19				800,000	10/12/2016
EB1223013138		ORLANDO	FL		12/16/2016	3.375	420,124		251				600,000	12/16/2016
EB1247002613		BOCA RATON	FL		10/09/2015	3.875	385,594		(79)				605,000	10/09/2015
EB1247002667		DELRAY BEACH	FL		07/17/2015	3.875	381,741		(94)				590,000	07/17/2015
EB1247002767		BOCA RATON	FL		11/20/2015	3.750	856,133		(221)				1,450,000	11/20/2015
EB1247002781		PARKLAND	FL		07/17/2015	3.875	586,469		(143)				925,000	07/17/2015
EB1247003086		DAVIE	FL		12/18/2015	4.125	393,965		(267)				550,000	12/18/2015
EB1249002270		NAPLES	FL		11/20/2015	3.875	526,522		(306)				900,000	11/20/2015
EB1249003192		LAFAYETTE	CA		12/16/2016	3.500	997,919		910				1,604,500	12/16/2016
EB1249003388		NAPLES	FL		12/16/2016	3.750	864,689		100				2,400,000	12/16/2016
EB1249003492		SHELTER ISLAND	NY		12/16/2016	3.750	737,361		(104)				1,550,000	12/16/2016
EB1249003962		NAPLES	FL		12/16/2016	3.500	407,677		28				570,000	12/16/2016
EB1249003968		PUNTA GORDA	FL		12/16/2016	3.625	649,869		(200)				1,075,000	12/16/2016
EB1259001254		VAIL	CO		09/25/2015	3.875	1,104,966		(297)				1,585,000	09/25/2015
EB1259001363		ASPEN	CO		08/07/2015	3.750	877,096		68				5,422,000	08/07/2015
EB1259001548		EAGLE	CO		12/18/2015	3.875	381,788		(48)				543,000	12/18/2015
EB1259002243		ASPEN	CO		08/19/2016	3.875	1,746,476		(859)				4,400,000	08/19/2016
EB1259002337		PARK CITY	UT		08/19/2016	3.750	395,766		(91)				580,000	08/19/2016
EB1259002374		WASHINGTON	DC		08/19/2016	3.750	445,676		(102)				945,000	08/19/2016
EB1259002723		NAPERVILLE	IL		12/16/2016	3.375	407,441		362				625,000	12/16/2016
EB1259002799		MOUNTAIN VILLAGE	CO		12/16/2016	3.625	667,846		(266)				950,000	12/16/2016
EB1259002907		EAGLE	CO		12/16/2016	3.500	524,585		37				735,000	12/16/2016
EB1341001587		PARKLAND	FL		12/18/2015	3.625	384,703		222				715,000	12/18/2015
EB1341001770		PARKLAND	FL		12/18/2015	3.750	475,467		110				695,000	12/18/2015
EB1341001773		DAVIE	FL		12/18/2015	3.990	524,695		(233)				845,000	12/18/2015
EB1349001031		MIAMI	FL		12/18/2015	3.990	389,617		(168)				566,000	12/18/2015
EB1351002030		NEW YORK	NY		07/30/2015	4.000	638,256		(114)				995,000	07/30/2015
EB1351002305		EAST MEADOW	NY		07/30/2015	4.000	358,502		(67)				632,000	07/30/2015
EB1351002957		BROOKLYN	NY		10/09/2015	3.875	495,262		(105)				720,000	10/09/2015
EB1351003265		NEW YORK	NY		10/09/2015	3.625	565,822		413				925,000	10/09/2015
EB1351003327		BROOKLYN	NY		08/07/2015	3.990	1,020,237		(141)				3,050,000	08/07/2015
EB1351003676		NEW YORK	NY		11/20/2015	3.750	376,937		165				580,000	11/20/2015
EB1351003762		SOUTH ORANGE	NJ		10/09/2015	3.625	510,557		238				745,000	10/09/2015
EB1351003811		MANHASSET	NY		08/07/2015	3.750	1,057,849		(6)				1,700,000	08/07/2015
EB1351003819		LONG ISLAND CITY	NY		10/09/2015	3.875	281,996		(163)				535,000	10/09/2015
EB1351003899		NEW YORK	NY		12/18/2015	4.000	1,238,746		(464)				3,650,000	12/18/2015
EB1351003905		NEW YORK	NY		08/07/2015	3.875	494,532		(3)				1,360,000	08/07/2015
EB1351003915		NEW YORK	NY		12/18/2015	3.750	966,241		219				1,475,000	12/18/2015
EB1351003930		NEW YORK	NY		11/20/2015	3.875	2,279,415		551				5,810,000	11/20/2015
EB1351004235		HOWARD BEACH	NY		12/18/2015	3.875	378,723		(47)				650,000	12/18/2015
EB1351004353		NEW YORK	NY		12/18/2015	3.990	1,117,199		(488)				2,700,000	12/18/2015
EB1351004649		BROOKLYN	NY		06/24/2016	3.750	661,022		31				975,000	06/24/2016
EB1351004683		BELLMORE	NY		06/24/2016	3.875	312,085		(913)				1,000,000	06/24/2016
EB1351004817		STATEN ISLAND	NY		08/19/2016	3.990	747,790		(528)				1,575,000	08/19/2016
EB1351005094		NEW YORK	NY		06/24/2016	3.750	893,715		39				1,445,000	06/24/2016
EB1351005144		NEW YORK	NY		08/19/2016	3.750	1,673,713		(392)				2,350,000	08/19/2016
EB1351005342		NEW YORK	NY		08/19/2016	3.750	575,054		(154)				1,100,000	08/19/2016
EB1351005791		ARLINGTON	VA		12/16/2016	3.625	591,402		(107)				825,000	12/16/2016
EB1351005922		PLAINVIEW	NY		12/16/2016	3.250	404,792		388				585,000	12/16/2016
EB1352003839		REMSENBURG	NY		07/17/2015	3.875	858,837		(298)				1,225,000	07/17/2015

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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
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1352003843		HAMPTON BAYS	NY		07/17/2015	3.875	1,178,676		(146)				3,000,000	07/17/2015
EB1352003934		SETAUKET	NY		11/20/2015	3.875	440,671		(246)				625,000	11/20/2015
EB1352004188		QUIOGUE	NY		12/18/2015	3.875	858,732		(108)				3,400,000	12/18/2015
EB1352004267		LARCHMONT	NY		12/18/2015	3.990	884,365		(519)				1,690,000	12/18/2015
EB1352004379		DOUGLASTON	NY		06/24/2016	3.875	889,996		(217)				2,625,000	06/24/2016
EB1352004398		HOBOKEN	NJ		06/24/2016	3.750	407,090		44				810,000	06/24/2016
EB1352004646		LLOYD HARBOR	NY		08/19/2016	3.625	601,681		41				850,000	08/19/2016
EB1353003379		BRIDGEWATER	NJ		12/18/2015	4.125	374,716		(58)				545,000	12/18/2015
EB1353005061		SUMMIT	NJ		07/17/2015	3.625	1,001,142		134		23,981		1,435,000	07/17/2015
EB1353005122		DENVILLE	NJ		12/18/2015	3.990	568,990		(288)				850,000	12/18/2015
EB1353005230		ALBERTSON	NY		11/20/2015	3.875	242,576		(872)				780,000	11/20/2015
EB1353005303		CRANFORD	NJ		12/18/2015	3.875	763,200		(98)				1,100,000	12/18/2015
EB1353006638		MADISON	NJ		12/16/2016	3.500	393,422		(25)				550,000	12/16/2016
EB1353006687		TOWACO	NJ		12/16/2016	3.250	629,042		631				900,000	12/16/2016
EB1354012258		RIVERSIDE	CT		11/20/2015	3.875	553,483		(305)				1,375,000	11/20/2015
EB1357000849		MARSHFIELD	MA		12/18/2015	3.750	370,058		101				555,000	12/18/2015
EB1357000907		BEDFORD	MA		12/18/2015	3.625	454,628		273				1,290,000	12/18/2015
EB1357000975		SOUTHBOROUGH	MA		08/19/2016	3.500	859,193		350				1,225,000	08/19/2016
EB1357001084		BROOKLINE	MA		08/19/2016	3.625	654,771		45				2,130,000	08/19/2016
EB1357001173		BROOKLINE	MA		12/16/2016	3.500	569,098		403				825,000	12/16/2016
EB1365004217		LUCAS	TX		09/18/2015	4.125	657,451		(367)				955,000	09/18/2015
EB1367010707		MANHATTAN BEACH	CA		10/09/2015	3.625	1,158,193		561				1,700,000	10/09/2015
EB1367012826		SAN DIEGO	CA		03/24/2016	3.875	524,024		(215)				975,000	03/24/2016
EB1367013146		CARLSBAD	CA		03/24/2016	3.750	461,808		(55)				655,000	03/24/2016
EB1367014476		SAN DIEGO	CA		08/17/2016	3.625	671,510		(209)				959,000	08/17/2016
EB1367014488		SAN DIEGO	CA		08/17/2016	3.625	657,684		(199)				924,000	08/17/2016
EB1367014513		VISTA	CA		10/12/2016	3.500	523,437		410				1,400,000	10/12/2016
EB1367015025		SAN DIEGO	CA		08/17/2016	3.625	802,969		(241)				1,355,000	08/17/2016
EB1367015277		SAN DIEGO	CA		12/16/2016	3.625	557,418		(179)				880,000	12/16/2016
EB1369002397		SARASOTA	FL		07/17/2015	3.625	425,284		134				1,000,000	07/17/2015
EB1369002572		SARASOTA	FL		12/18/2015	4.125	466,703		(343)				735,000	12/18/2015
EB1369003121		SARASOTA	FL		08/19/2016	3.500	427,941		174				650,000	08/19/2016
EB1369003522		SARASOTA	FL		12/16/2016	3.750	467,501		(320)				950,000	12/16/2016
EB1369003702		LAKEWOOD RANCH	FL		12/16/2016	3.375	768,976		385				1,175,000	12/16/2016
EB1371004891		CHATHAM	NJ		11/20/2015	3.875	458,926		(312)				685,000	11/20/2015
EB1373010876		NORWALK	CT		12/18/2015	3.990	644,724		(286)				940,000	12/18/2015
EB1373011773		BRONX	NY		11/20/2015	3.875	663,597		(356)				3,025,000	11/20/2015
EB1380002340		MOUNTAIN LAKES	NJ		12/18/2015	3.875	580,930		(73)				1,100,000	12/18/2015
EB1380003155		LAVALLETTE	NJ		12/16/2016	3.500	689,845		48				988,000	12/16/2016
EB1381010364		MARGATE CITY	NJ		06/24/2016	3.875	1,310,199		(309)				2,195,000	06/24/2016
EB1382002217		SAN DIEGO	CA		12/18/2015	4.125	603,791		(282)				880,000	12/18/2015
EB1382002656		CARDIFF BY THE SEA	CA		09/25/2015	4.000	877,927		(488)				2,129,000	09/25/2015
EB1382002787		RANCHO SANTA FE	CA		07/17/2015	3.875	832,526		(288)				1,300,000	07/17/2015
EB1382002872		SAN DIEGO	CA		03/24/2016	3.875	561,525		(233)				1,289,000	03/24/2016
EB1382003035		WALNUT CREEK	CA		03/24/2016	4.125	550,220		(584)				1,101,000	03/24/2016
EB1382003273		PHOENIX	AZ		12/16/2016	3.500	491,087		212				755,000	12/16/2016
EB1382003292		AUSTIN	TX		12/16/2016	3.625	485,594		(85)				682,000	12/16/2016
EB1389003067		RICHBORO	PA		12/18/2015	4.125	371,130		(58)				540,000	12/18/2015
EB1393008998		BROOKLYN	NY		06/24/2016	3.750	616,249		26				870,000	06/24/2016
EB1393009198		MOUNT LAUREL	NJ		08/19/2016	3.625	434,484		30				615,000	08/19/2016
EB1395005332		WALPOLE	MA		12/18/2015	4.125	369,126		(170)				730,000	12/18/2015
EB1400000584		GILBERT	AZ		09/18/2015	4.125	669,742		(374)				970,000	09/18/2015
EB1400003481		CAVE CREEK	AZ		06/24/2016	3.750	442,937		6				660,000	06/24/2016
EB1400003619		CAVE CREEK	AZ		08/19/2016	3.875	499,004		(245)				710,000	08/19/2016
EB1400003749		CAVE CREEK	AZ		08/19/2016	3.625	465,410		32				708,000	08/19/2016
EB1400003819		FLAGSTAFF	AZ		10/12/2016	3.625	386,882		148				550,000	10/12/2016
EB1400003822		WEST HOLLYWOOD	CA		12/16/2016	3.875	243,751		(707)				850,000	12/16/2016
EB1400004234		PHOENIX	AZ		12/16/2016	3.500	581,118		40				1,100,000	12/16/2016
EB1538516620		HOUSTON	TX		07/30/2015	3.990	426,123		(64)				625,000	07/30/2015
EB1540091888		NORWELL	MA		09/18/2015	4.250	733,893		(316)				1,320,000	09/18/2015
EB1540092407		NEW YORK	NY		10/09/2015	4.000	871,623		(454)				2,250,000	10/09/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1540092432		ELLICOTT CITY	MD		08/07/2015	4.000	570,466		(91)				813,000	08/07/2015
EB1540092761		PHILADELPHIA	PA		12/18/2015	4.125	643,628		(469)				925,000	12/18/2015
EB1540092773		MCKEES ROCK	PA		09/25/2015	3.875	301,574		(202)				565,000	09/25/2015
EB1540092836		BOTHELL	WA		10/09/2015	3.990	490,732		(274)				800,000	10/09/2015
EB1540092960		HOLLISTON	MA		06/24/2016	3.750	64,701		(749)				916,000	06/24/2016
EB1540093103		ARLINGTON	VA		10/09/2015	3.875	508,288		(232)				875,000	10/09/2015
EB1540093119		WILMINGTON	DE		12/18/2015	3.875	105,230		(421)				1,020,000	12/18/2015
EB1540093153		WHITE STONE	VA		08/07/2015	4.500	477,032		(438)				750,000	08/07/2015
EB1540093154		CANTON	MA		10/07/2016	3.990	590,617		(880)				1,262,000	10/07/2016
EB1540093178		MARS	PA		09/25/2015	3.875	590,894		(158)				850,000	09/25/2015
EB1540093211		SHARON	MA		10/09/2015	3.875	513,000		(105)				735,000	10/09/2015
EB1540093222		LAKEWOOD RANCH	FL		08/07/2015	3.875	455,288		78				710,000	08/07/2015
EB1540093224		FALLS CHURCH	VA		08/07/2015	3.875	577,869		(4)				1,118,000	08/07/2015
EB1540093251		NEW YORK	NY		08/07/2015	3.990	700,459		(128)				1,750,000	08/07/2015
EB1540093258		NEW YORK	NY		10/09/2015	4.125	579,816		(93)		26,576		5,650,000	10/09/2015
EB1540093290		SWARTHMORE	PA		08/07/2015	3.990	409,325		(134)				675,000	08/07/2015
EB1540093300		CANONSBURG	PA		08/07/2015	3.875	458,927		73				690,000	08/07/2015
EB1540093310		EAST GREENWICH	RI		08/07/2015	3.875	374,919		72				545,000	08/07/2015
EB1540093368		PLYMOUTH	MN		11/20/2015	3.875	107,940		(328)				691,130	11/20/2015
EB1540093370		SPANISH FORT	AL		08/07/2015	3.875	386,858		(2)				555,000	08/07/2015
EB1540093412		CHANTILLY	VA		11/20/2015	3.875	860,563		(561)				1,300,000	11/20/2015
EB1540093419		NAPLES	FL		10/09/2015	4.125	512,849		(906)				825,000	10/09/2015
EB1540093571		FRISCO	TX		06/24/2016	3.990	645,227		(364)				940,000	06/24/2016
EB1540093780		ANDOVER	MA		12/18/2015	3.990	775,664		(335)				1,100,000	12/18/2015
EB1540093798		GLEN ALLEN	VA		08/19/2016	4.250	444,157		(562)				670,000	08/19/2016
EB1540093863		NEWTOWN SQUARE	PA		08/17/2016	3.750	694,148		(424)				990,000	08/17/2016
EB1540094196		WINTER PARK	FL		06/24/2016	4.000	390,339		(3,134)				1,350,000	06/24/2016
EB1540094353		NEW YORK	NY		08/19/2016	4.000	831,836		(599)				1,500,000	08/19/2016
EB1540094366		AVON	NC		08/19/2016	3.875	436,304		(285)				1,140,000	08/19/2016
EB1540094368		INDIALANTIC	FL		08/19/2016	4.000	687,817		(494)				950,000	08/19/2016
EB1540094372		DALLAS	TX		08/19/2016	3.750	980,158		(236)				1,810,000	08/19/2016
EB1540094392		DALLAS	TX		08/19/2016	3.750	729,804		(173)				1,050,000	08/19/2016
EB1540094402		BRADENTON	FL		08/17/2016	3.750	467,948		(513)				1,050,000	08/17/2016
EB1540094405		EAST HAMPTON	NY		08/19/2016	3.750	384,086		(88)				825,000	08/19/2016
EB1540094407		ANNAPOLIS	MD		12/16/2016	3.875	1,080,070		(450)				1,535,000	12/16/2016
EB1540094622		TAMPA	FL		12/16/2016	3.500	560,677		247				800,000	12/16/2016
EB1540094632		WINDERMERE	FL		12/16/2016	4.125	852,271		(523)		25,271		1,160,000	12/16/2016
EB1540094649		CARROLLTON	TX		12/16/2016	3.875	405,160		(386)				571,000	12/16/2016
EB1540094665		BERNARDSVILLE	NJ		12/16/2016	3.990	782,660		(1,381)				1,150,000	12/16/2016
EB1541037934		MONTGOMERY	TX		09/18/2015	4.125	768,598		(431)				1,150,000	09/18/2015
EB1541038051		PALM SPRINGS	CA		03/24/2016	4.375	407,819		(528)				940,000	03/24/2016
EB1541038421		DALLAS	TX		10/09/2015	4.250	538,980		(384)				1,255,000	10/09/2015
EB1541039039		NASHVILLE	TN		10/09/2015	3.875	949,218		(195)				1,380,000	10/09/2015
EB1541039074		SANTA ROSA BEACH	FL		09/25/2015	3.990	439,526		(349)				1,170,000	09/25/2015
EB1541039088		DEERFIELD	IL		08/19/2016	3.875	825,872		(415)				1,175,000	08/19/2016
EB1541039227		WESTERN SPRINGS	IL		12/18/2015	3.990	566,999		(172)				835,000	12/18/2015
EB1541039250		HOUSTON	TX		08/07/2015	3.990	578,938		(81)				925,000	08/07/2015
EB1541039265		BRENTWOOD	TN		10/09/2015	3.875	374,220		(77)				540,000	10/09/2015
EB1541039282		ARCADIA	OK		10/09/2015	4.625	1,391,456		(570)		31,651		2,600,000	10/09/2015
EB1541039287		WILMETTE	IL		10/09/2015	3.875	1,241,190		(269)				1,810,000	10/09/2015
EB1541039289		KATY	TX		08/07/2015	3.990	610,068		(87)				1,025,000	08/07/2015
EB1541039365		WAXHAW	NC		08/07/2015	3.875	774,898		125				1,150,000	08/07/2015
EB1541039497		ROXBORO	NC		08/19/2016	4.500	723,585		(1,008)				1,300,000	08/19/2016
EB1541039627		MONACA	PA		11/20/2015	3.875	420,860		(296)				620,000	11/20/2015
EB1541039644		LAKE FOREST	IL		12/18/2015	4.000	636,612		(292)				940,000	12/18/2015
EB1541039674		SPICEWOOD	TX		12/18/2015	4.000	477,459		(219)				900,000	12/18/2015
EB1541039693		LONGWOOD	FL		12/18/2015	4.375	739,952		158		42,234		950,000	12/18/2015
EB1541039743		FREDERICKSBURG	TX		12/18/2015	4.000	507,079		(233)				737,000	12/18/2015
EB1541039746		DOWNERS GROVE	IL		12/18/2015	3.990	530,813		(230)				755,000	12/18/2015
EB1541039760		PITTSBURGH	PA		12/18/2015	4.000	518,484		(238)				742,000	12/18/2015
EB1541039816		TELLURIDE	CO		12/18/2015	4.250	539,693		(3,972)				1,250,000	12/18/2015

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EB1541039869		SCOTTSDALE	AZ		12/18/2015	4.375	561,851		(439)				874,000	12/18/2015
EB1541040031		MAGNOLIA	TX		12/18/2015	4.000	486,588		(223)				691,000	12/18/2015
EB1541040297		CLEMMONS	NC		06/24/2016	4.250	518,286		(552)				720,000	06/24/2016
EB1541040302		PLANO	TX		06/24/2016	4.125	798,139		(884)				1,350,000	06/24/2016
EB1541040428		RIDGEFIELD	CT		08/19/2016	3.750	399,718		(97)				890,000	08/19/2016
EB1541040437		DALLAS	TX		08/19/2016	3.750	807,669		(228)				2,100,000	08/19/2016
EB1541040459		SUGAR LAND	TX		08/19/2016	3.750	456,372		(104)				641,000	08/19/2016
EB1541040460		VESTAVIA	AL		08/19/2016	3.875	480,997		(247)				671,000	08/19/2016
EB1541040473		LEAGUE CITY	TX		08/19/2016	3.750	558,263		(124)				850,000	08/19/2016
EB1541040501		SARASOTA	FL		08/17/2016	4.125	628,840		(704)				890,000	08/17/2016
EB1541040502		DOWNERS GROVE	IL		08/19/2016	3.750	619,033		(143)				868,500	08/19/2016
EB1541040509		FAIRVIEW	TN		08/19/2016	3.750	438,617		(108)				650,000	08/19/2016
EB1541040520		FOUNTAIN HILLS	AZ		10/12/2016	3.625	940,084		566				1,600,000	10/12/2016
EB1541040527		AUSTIN	TX		08/17/2016	3.875	474,789		(354)				665,000	08/17/2016
EB1541040688		SARASOTA	FL		12/16/2016	4.000	517,884		(271)				725,000	12/16/2016
EB1541040698		PROSPER	TX		12/16/2016	3.625	337,626		(10,422)				1,250,000	12/16/2016
EB1541040740		NASHVILLE	TN		12/16/2016	3.750	613,977		(307)				855,000	12/16/2016
EB1541040757		FAIRFIELD	CT		12/16/2016	3.750	705,364		(462)				975,000	12/16/2016
EB1541040767		FRANKLIN	TN		12/16/2016	3.875	531,404		(512)				1,060,000	12/16/2016
EB1541040778		MALVERN	PA		12/16/2016	3.250	519,666		407				750,000	12/16/2016
EB1541040861		THE WOODLANDS	TX		12/16/2016	3.750	635,239		(422)				1,360,000	12/16/2016
EB1564000519		DENVER	CO		12/18/2015	3.990	486,341		(211)				692,000	12/18/2015
EB1564000618		DENVER	CO		08/07/2015	3.990	701,948		(98)				2,400,000	08/07/2015
EB1564000716		FRASER	CO		12/18/2015	3.875	317,397		(65)				658,000	12/18/2015
EB1564000993		DENVER	CO		08/19/2016	3.500	464,578		191				665,000	08/19/2016
EB1564001065		DENVER	CO		12/16/2016	3.375	589,096		368				840,000	12/16/2016
EB1564001105		DENVER	CO		12/16/2016	3.625	520,601		(323)				850,000	12/16/2016
EB1564001170		ERIE	CO		12/16/2016	3.250	416,387		606				667,000	12/16/2016
EB1567001606		MANHATTAN BEACH	CA		03/24/2016	3.990	571,152		(369)				1,850,000	03/24/2016
EB1596049353		TAHOE CITY	CA		06/24/2016	4.375	453,179		(513)				1,025,000	06/24/2016
EB1596050604		SAN RAMON	CA		10/09/2015	4.375	1,187,278		(856)				1,675,000	10/09/2015
EB1596050829		FOLSOM	CA		09/25/2015	4.000	429,121		(270)				625,000	09/25/2015
EB1596050926		LA CANADA FLINTRIDGE	CA		10/09/2015	3.875	1,206,615		(279)				1,750,000	10/09/2015
EB1596050979		PARKTON	MD		10/09/2015	3.990	192,377		(455)				580,000	10/09/2015
EB1596051083		REDWOOD CITY	CA		09/25/2015	3.875	695,803		(179)				1,490,000	09/25/2015
EB1596051124		ARROYO GRANDE	CA		08/07/2015	4.000	452,111		(75)				675,000	08/07/2015
EB1596051197		DALLAS	TX		10/09/2015	4.000	1,561,486		(797)				2,220,000	10/09/2015
EB1596051479		THOUSAND OAKS	CA		10/12/2016	4.375	837,530		(1,418)				1,180,000	10/12/2016
EB1596051978		SEATTLE	WA		12/18/2015	4.125	573,543		(488)				830,000	12/18/2015
EB1596052367		SEATTLE	WA		12/18/2015	4.125	554,449		(404)				790,000	12/18/2015
EB1596052803		UNION CITY	CA		10/12/2016	3.990	902,653		(885)				1,252,300	10/12/2016
EB1596052956		NAPLES	FL		06/24/2016	3.750	431,885		24				630,000	06/24/2016
EB1596053283		MALIBU	CA		10/12/2016	3.750	1,342,196		(618)				2,575,000	10/12/2016
EB1596053391		BLUFFDALE	UT		08/17/2016	3.875	399,727		(303)				555,000	08/17/2016
EB1596053407		SANTA MONICA	CA		08/17/2016	4.000	1,083,609		(1,001)				2,600,000	08/17/2016
EB1596053434		SANTA BARBARA	CA		10/12/2016	3.750	866,543		77				1,725,000	10/12/2016
EB1596053496		AGUA DULCE AREA	CA		12/16/2016	3.750	654,536		(330)				1,050,000	12/16/2016
EB1596053514		CARMEL	CA		08/17/2016	4.125	486,243		(517)				1,070,000	08/17/2016
EB1596053717		NEWPORT BEACH	CA		12/16/2016	3.990	894,936		(658)				1,979,000	12/16/2016
EB1596053750		EL SEGUNDO	CA		10/07/2016	4.000	628,803		(1,418)				1,600,000	10/07/2016
EB1596053766		DUCK	NC		12/16/2016	4.125	654,349		(834)				1,100,000	12/16/2016
EB1596053821		ERIE	CO		12/16/2016	3.625	504,020		(74)				745,000	12/16/2016
EB1596053825		LONG BEACH	CA		12/16/2016	3.750	892,200		(763)				1,410,000	12/16/2016
EB1596053910		DENVER	CO		12/16/2016	3.875	1,074,260		(1,036)				1,675,000	12/16/2016
EB1596053911		BOTHELL	WA		12/16/2016	3.125	635,728		991				940,000	12/16/2016
EB1596053960		PACIFICA	CA		12/16/2016	3.625	608,243		(234)				870,000	12/16/2016
EB1596053974		PHOENIX	AZ		12/16/2016	4.000	632,494		(806)				870,000	12/16/2016
EB1596054004		DENVER	CO		12/16/2016	3.625	833,690		(333)				1,159,000	12/16/2016
EB1596054021		LOS ANGELES	CA		12/16/2016	3.375	885,567		450				2,500,000	12/16/2016
EB1596054080		SOLANA BEACH	CA		12/16/2016	4.000	860,141		(1,064)				1,230,000	12/16/2016
EB1706505057		BEVERLY	MA		12/18/2015	4.250	442,879		(323)				639,000	12/18/2015

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1723001151		ENCINITAS	CA		08/07/2015	3.875	560,100		(177)				1,066,000	08/07/2015
EB1723001246		LOS ANGELES	CA		06/24/2016	3.750	977,805		24				1,330,000	06/24/2016
EB1725002346		PALM SPRINGS	CA		11/20/2015	3.875	391,087		(220)				760,000	11/20/2015
EB1725002360		PALM SPRINGS	CA		06/24/2016	3.875	1,253,993		(547)				2,100,000	06/24/2016
EB1725002836		LOS ANGELES	CA		06/24/2016	3.750	377,687		28				625,000	06/24/2016
EB1725002907		COSTA MESA	CA		03/24/2016	4.000	662,478		(252)				890,000	03/24/2016
EB1771000666		SANTA ANA	CA		09/18/2015	4.125	598,128		(333)				995,000	09/18/2015
EB1771001118		SAN JUAN CAPISTRANO	CA		08/17/2016	3.625	807,990		(240)				1,140,000	08/17/2016
EB1771001235		HUNTINGTON BEACH	CA		10/12/2016	3.625	876,603		(114)				1,675,000	10/12/2016
EB1784001925		BELMONT	CA		06/24/2016	3.875	1,103,560		(272)				1,550,000	06/24/2016
EB1784002217		SAN FRANCISCO	CA		09/25/2015	3.875	465,483		(120)				900,000	09/25/2015
EB1784002268		SAN FRANCISCO	CA		09/25/2015	3.625	867,126		396				1,425,000	09/25/2015
EB1784002309		LAFAYETTE	CA		10/12/2016	3.750	1,149,786		(541)				1,690,000	10/12/2016
EB1784002358		EMERALD HILLS	CA		07/17/2015	3.750	595,998		(42)				1,650,000	07/17/2015
EB1784002431		SAN FRANCISCO	CA		03/24/2016	3.875	1,017,632		(417)				1,450,000	03/24/2016
EB1784002442		PALO ALTO	CA		08/07/2015	3.750	1,105,038		(64)				4,000,000	08/07/2015
EB1784002449		SAN FRANCISCO	CA		08/07/2015	3.875	342,229		(4)				1,270,000	08/07/2015
EB1784002535		SAN FRANCISCO	CA		08/07/2015	3.990	737,502		(226)				1,050,000	08/07/2015
EB1784002563		SAN FRANCISCO	CA		08/07/2015	3.875	500,144		84				730,000	08/07/2015
EB1784002958		MENLO PARK	CA		06/24/2016	3.875	484,346		(119)				900,000	06/24/2016
EB1784003436		SANTA ROSA	CA		06/24/2016	4.125	454,430		(328)				1,100,000	06/24/2016
EB1784003477		SAN FRANCISCO	CA		03/24/2016	3.875	577,234		(240)				825,000	03/24/2016
EB1784003927		SAN JOSE	CA		06/24/2016	3.500	906,239		657				1,300,000	06/24/2016
EB1784004040		CORTE MADERA	CA		08/17/2016	3.625	621,408		(193)				1,130,000	08/17/2016
EB1784004120		SAN FRANCISCO	CA		10/12/2016	3.750	595,180		25				1,308,000	10/12/2016
EB1784004180		SAN FRANCISCO	CA		10/12/2016	3.875	609,040		(152)				850,000	10/12/2016
EB1784004245		TIBURON	CA		12/16/2016	3.625	665,144		121				1,850,000	12/16/2016
EB1784004248		SAN FRANCISCO	CA		12/16/2016	3.625	745,532		62		21,878		1,000,000	12/16/2016
EB1784004587		CORTE MADERA	CA		12/16/2016	3.500	320,680		(34)				900,000	12/16/2016
EB1784004738		SAN FRANCISCO	CA		12/16/2016	3.500	688,740		48				1,100,000	12/16/2016
EB1784004775		BELMONT	CA		12/16/2016	3.500	769,998		(69)				1,500,000	12/16/2016
EB1784004784		SAN RAFAEL	CA		12/16/2016	3.500	566,069		40				892,000	12/16/2016
EB1784004785		BURLINGAME	CA		12/16/2016	3.500	1,217,890		85				2,390,000	12/16/2016
EB1784004858		SAN FRANCISCO	CA		12/16/2016	3.500	516,088		42				900,000	12/16/2016
EB1784004861		SAN FRANCISCO	CA		12/16/2016	3.500	650,543		67				1,000,000	12/16/2016
EB1784004870		SAN RAFAEL	CA		12/16/2016	3.375	1,035,203		343				1,475,000	12/16/2016
EB1784004962		SAN FRANCISCO	CA		12/16/2016	3.625	457,960		(147)				636,000	12/16/2016
EB1785002536		SAN FRANCISCO	CA		07/30/2015	3.875	678,036		125				1,550,000	07/30/2015
EB1785003246		LOS ANGELES	CA		03/24/2016	3.990	467,210		(335)				660,000	03/24/2016
EB1785003252		NEWARK	CA		10/09/2015	3.990	396,862		(213)				672,000	10/09/2015
EB1785003407		SAN JOSE	CA		07/17/2015	3.750	708,344		(40)				1,250,000	07/17/2015
EB1785004180		FREMONT	CA		06/24/2016	3.750	695,607		30				980,000	06/24/2016
EB1786002179		HALF MOON BAY	CA		07/30/2015	3.990	1,034,577		(91)				1,450,000	07/30/2015
EB1786002424		LOS ALTOS	CA		09/25/2015	3.875	1,544,463		(399)				2,358,000	09/25/2015
EB1786002708		TRUCKEE	CA		11/20/2015	3.625	504,016		47				780,000	11/20/2015
EB1786002719		MENLO PARK	CA		07/17/2015	3.750	679,043		(40)				2,000,000	07/17/2015
EB1786002720		EL GRANADA	CA		11/20/2015	3.625	815,845		76				1,181,000	11/20/2015
EB1786003297		LOS ALTOS	CA		10/07/2016	3.990	819,813		(488)				2,930,000	10/07/2016
EB1786003545		CASTRO VALLEY	CA		10/12/2016	3.625	694,510		(89)				975,888	10/12/2016
EB1786003598		FOSTER CITY	CA		08/17/2016	3.500	845,722		(17)				1,217,000	08/17/2016
EB1786003623		SAN MATEO	CA		12/16/2016	3.375	1,153,021		717				1,710,000	12/16/2016
EB1786003928		SAN FRANCISCO	CA		12/16/2016	3.750	605,037		(303)				1,950,000	12/16/2016
EB1786003970		SAN MATEO	CA		12/16/2016	3.750	860,965		(587)				1,750,000	12/16/2016
EB1786004135		PALO ALTO	CA		12/16/2016	3.375	387,183		3,036				1,700,000	12/16/2016
EB1787002755		CASTRO VALLEY	CA		07/17/2015	3.750	551,516		(32)				915,000	07/17/2015
EB1787002772		NOVATO	CA		07/17/2015	3.875	560,755		(209)				830,000	07/17/2015
EB1787002827		CASTRO VALLEY	CA		08/07/2015	3.875	547,250		(6)				900,000	08/07/2015
EB1787003214		WALNUT CREEK	CA		03/24/2016	3.875	733,159		(294)				1,027,000	03/24/2016
EB1787003346		DANVILLE	CA		06/24/2016	3.750	368,443		16				1,175,000	06/24/2016
EB1787003434		UNION CITY	CA		10/12/2016	3.625	609,351		(79)				858,000	10/12/2016
EB1787003834		SAN BRUNO	CA		12/16/2016	3.375	1,023,375		1,265				1,575,000	12/16/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1787003938		SAN JOSE	CA		12/16/2016	3.625	397,272		(129)				1,030,000	12/16/2016
EB1787003973		DUBLIN	CA		12/16/2016	3.375	558,371		185				830,000	12/16/2016
EB1787004002		PENNGROVE	CA		12/16/2016	3.375	621,648		206				1,030,000	12/16/2016
EB1787004136		DUBLIN	CA		12/16/2016	3.500	390,690		27				874,000	12/16/2016
EB1789003029		REDWOOD CITY	CA		06/24/2016	3.990	661,460		(327)				945,000	06/24/2016
EB1789003354		LOS ALTOS	CA		03/24/2016	3.875	1,278,912		(330)		28,770		2,680,000	03/24/2016
EB1789003401		MOUNTAIN VIEW	CA		09/25/2015	3.625	459,789		184				725,000	09/25/2015
EB1789003454		APTOS	CA		06/24/2016	3.875	608,434		(150)				1,350,000	06/24/2016
EB1789003531		SUNNYVALE	CA		10/12/2016	3.875	551,139		(422)				1,525,000	10/12/2016
EB1789003549		SAN MATEO	CA		06/24/2016	3.875	845,403		(293)				1,500,000	06/24/2016
EB1789003621		MOUNTAIN VIEW	CA		03/24/2016	3.750	880,331		(107)				1,975,000	03/24/2016
EB1789003629		BELMONT	CA		11/20/2015	3.625	652,196		67				1,150,000	11/20/2015
EB1789003711		SANTA CRUZ	CA		10/12/2016	3.750	591,090		(278)				1,030,000	10/12/2016
EB1789004398		REDWOOD CITY	CA		06/24/2016	3.750	938,152		12				2,562,000	06/24/2016
EB1789004486		ALCOA	TN		08/19/2016	3.625	477,802		33				725,000	08/19/2016
EB1789004521		BURLINGAME	CA		08/17/2016	3.625	906,002		(273)				2,900,000	08/17/2016
EB1789004596		MOUNTAIN VIEW	CA		08/17/2016	3.750	638,100		(345)				1,300,000	08/17/2016
EB1789004848		SAN JOSE	CA		12/16/2016	3.375	781,621		258				1,100,000	12/16/2016
EB1789004889		REDWOOD CITY	CA		12/16/2016	3.375	258,186		27				1,673,000	12/16/2016
EB1789004944		SAN JOSE	CA		12/16/2016	3.625	572,435		(194)				880,000	12/16/2016
EB1789004950		SAN JOSE	CA		12/16/2016	3.500	521,908		36				800,000	12/16/2016
EB1791002786		MCLEAN	VA		08/07/2015	3.750	648,756		(8)				1,000,000	08/07/2015
EB1793000960		ARLINGTON	VA		07/17/2015	3.875	692,852		(258)				1,006,000	07/17/2015
EB1793001664		DARIEN	CT		12/16/2016	3.375	567,214		188				810,000	12/16/2016
EB1794002606		ARLINGTON	VA		09/18/2015	4.125	798,402		(546)				1,290,000	09/18/2015
EB1794003388		ANNANDALE	VA		08/07/2015	3.875	501,573		104				825,000	08/07/2015
EB1794003584		ANNANDALE	VA		06/24/2016	3.750	476,887		22				689,000	06/24/2016
EB1795000799		WESTFIELD	NJ		09/18/2015	4.125	536,291		(299)				870,000	09/18/2015
EB1795001038		STATEN ISLAND	NY		12/18/2015	4.125	470,160		(272)				1,325,000	12/18/2015
EB1795001225		UPPER MONTCLAIR	NJ		07/17/2015	3.750	386,269		29				620,000	07/17/2015
EB1795001267		GLEN RIDGE	NJ		11/20/2015	3.750	601,661		(149)				860,000	11/20/2015
EB1795001933		ROCKAWAY	NJ		12/16/2016	3.750	623,598		2				895,000	12/16/2016
EB1994000187		LAFAYETTE HILL	PA		09/18/2015	4.125	610,269		(392)				900,000	09/18/2015
FR125686555		SAN RAFAEL	CA		09/09/2016	3.550	900,275		39				1,840,000	09/09/2016
FR125689476		DANVILLE	CA		10/07/2016	3.600	402,894		(93)				690,000	10/07/2016
FR125690953		LEXINGTON	MA		09/09/2016	3.450	532,736		94				940,000	09/09/2016
FR125692496		SAN FRANCISCO	CA		10/07/2016	3.450	868,867		153				1,395,000	10/07/2016
FR125693379		SAN FRANCISCO	CA		09/09/2016	3.450	794,346		159				2,600,000	09/09/2016
FR125693742		ALAMO	CA		09/23/2016	3.500	734,744		35				1,300,000	09/23/2016
FR125694955		WELLESLEY	MA		09/23/2016	3.500	1,124,380		54				1,762,000	09/23/2016
FR125695028		KENSINGTON	CA		09/23/2016	3.450	934,104		197				1,507,000	09/23/2016
FR125697404		SAN FRANCISCO	CA		11/04/2016	3.450	613,589		129				1,190,000	11/04/2016
FR125697446		WELLESLEY	MA		10/07/2016	3.450	666,662		157				1,380,000	10/07/2016
FR125698956		BURLINGAME	CA		11/18/2016	3.450	795,725		177				2,200,000	11/18/2016
FR125699483		NOVATO	CA		11/04/2016	3.450	575,511		165				1,070,000	11/04/2016
FR125699954		DANA POINT MONARCH B	CA		10/07/2016	3.450	606,746		138				1,150,000	10/07/2016
FR125700737		SAN FRANCISCO	CA		11/18/2016	3.550	1,044,580		82				2,600,000	11/18/2016
FR125704978		SAN FRANCISCO	CA		09/23/2016	3.500	502,686		125				2,430,000	09/23/2016
FR125708359		LEXINGTON	MA		12/02/2016	3.450	752,814		170				1,550,000	12/02/2016
FR125709076		SONOMA	CA		11/18/2016	3.700	685,159		(313)				950,000	11/18/2016
FR125709688		PASADENA	CA		11/18/2016	3.750	634,368		(371)				1,000,000	11/18/2016
FR125713748		LOS ANGELES	CA		11/04/2016	3.550	619,643		(88)				1,225,000	11/04/2016
FR125713839		SAN FRANCISCO	CA		10/21/2016	3.450	475,569		127				3,300,000	10/21/2016
FR125716451		PLEASANTON	CA		11/04/2016	3.450	534,289		135				1,075,000	11/04/2016
FR125716923		NEWTON	MA		11/18/2016	3.450	735,627		167				1,030,000	11/18/2016
FR125717244		LOS ANGELES VEN	CA		11/04/2016	3.450	895,844		332				2,450,000	11/04/2016
FR125718499		LAKE ARROWHEAD	CA		12/02/2016	3.500	536,717		190				860,000	12/02/2016
FR125718697		SANTA MONICA	CA		12/22/2016	3.500	845,628		211				1,725,000	12/22/2016
FR125718747		SAN JOSE	CA		12/02/2016	3.500	968,912		220				2,130,000	12/02/2016
FR125718754		SAN JOSE	CA		10/21/2016	3.500	1,076,335		245				2,240,800	10/21/2016
FR125722053		DANVILLE	CA		11/04/2016	3.500	582,556		121				935,000	11/04/2016

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FR125725346		SAN FRANCISCO	CA		11/18/2016	3.500	713,156		171				2,500,000	11/18/2016
FR125727805		TIBURON	CA		11/04/2016	3.500	1,662,314		366				2,335,000	11/04/2016
FR125727854		NEEDHAM	MA		11/04/2016	3.100	357,679		262				860,000	11/04/2016
FR125751169		BOSTON	MA		11/18/2016	3.150	916,522		356				2,100,000	11/18/2016
FR125760210		VALLEY VILLAGE	CA		11/18/2016	3.500	802,387		188				2,100,000	11/18/2016
FR125762810		MILL VALLEY	CA		11/04/2016	3.500	921,968		208				1,350,000	11/04/2016
FR125768932		POUND RIDGE	NY		12/22/2016	3.500	628,849		188				1,350,000	12/22/2016
FR125769161		EL CERRITO	CA		12/02/2016	3.450	613,250		120				1,173,000	12/02/2016
FR125772785		CORTE MADERA	CA		12/22/2016	3.450	1,182,362		232				1,900,000	12/22/2016
FR125773668		BOSTON	MA		12/02/2016	3.450	750,085		160				6,500,000	12/02/2016
FR125774310		SAN FRANCISCO	CA		12/02/2016	3.450	698,589		145				980,000	12/02/2016
FR125776182		OAKLAND	CA		12/22/2016	3.550	596,956		60				890,000	12/22/2016
FR125799077		CAMBRIDGE	MA		12/22/2016	3.650	607,939		69				845,000	12/22/2016
FR125875240		SAN FRANCISCO	CA		06/08/2017	4.050	709,463		180				1,450,000	06/08/2017
FR225706346		WATER MILL	NY		10/21/2016	3.450	1,777,876		401				7,485,000	10/21/2016
PEB1027557902		DENVER	CO		07/23/2021	3.875	777,406		(28)				1,165,000	08/14/2017
PEB1027558076		MOUNT JULIET	TN		07/23/2021	3.990	587,542		(85)				860,000	11/17/2017
PEB1027558435		WEDDINGTON	NC		07/23/2021	3.875	480,175		33				734,000	11/17/2017
PEB1027559460		CINCINNATI	OH		07/23/2021	3.750	445,351		103				620,000	11/17/2017
PEB1027602715		PONTE VEDRA BEACH	FL		07/23/2021	4.000	588,588		(73)				800,000	11/17/2017
PEB1027606171		HALF MOON BAY	CA		07/23/2021	3.875	1,073,383						1,575,000	11/17/2017
PEB1027606900		POTOMAC	MD		07/23/2021	3.990	674,826		(502)				1,146,000	11/17/2017
PEB1028559327		MOORPARK	CA		07/23/2021	4.125	396,634		(127)				550,000	11/17/2017
PEB1143017039		WATCHUNG	NJ		07/23/2021	3.750	472,474		107				649,000	11/17/2017
PEB1143017692		LONG VALLEY	NJ		07/23/2021	3.750	483,223		109				745,000	11/17/2017
PEB1171015045		SEATTLE	WA		07/23/2021	3.625	625,075		6				875,000	11/18/2016
PEB1171015052		SAMMAMISH	WA		07/23/2021	3.875	564,650		(243)				992,000	11/18/2016
PEB1171015311		SAMMAMISH	WA		07/23/2021	3.375	561,964		157				800,000	11/18/2016
PEB1171015499		BELLEVUE	WA		07/23/2021	3.500	871,386		58				1,300,000	11/18/2016
PEB1171016677		SEATTLE	WA		07/23/2021	3.875	439,113		(9)				840,000	08/14/2017
PEB1215003188		AVENTURA	FL		07/23/2021	3.750	415,657		(52)				670,000	11/18/2016
PEB1215003457		LIGHTHOUSE POINT	FL		07/23/2021	4.125	600,680		(230)				865,000	08/14/2017
PEB1216003388		DAVIE	FL		07/23/2021	3.625	461,212		33				650,000	11/18/2016
PEB1216003564		CORAL GABLES	FL		07/23/2021	3.750	535,594		(233)				885,000	11/18/2016
PEB1216003634		MIAMI	FL		07/23/2021	3.625	386,898		(112)				670,000	11/18/2016
PEB1216004178		BOYNTON BEACH	FL		07/23/2021	3.875	515,205		338				720,000	03/21/2018
PEB1221067205		JACKSONVILLE BEACH	FL		07/23/2021	3.625	314,282		48				564,000	11/18/2016
PEB1221067400		PONTE VEDRA BEACH	FL		07/23/2021	3.500	519,199		134				760,000	11/18/2016
PEB1221067823		FERNANDINA BEACH	FL		07/23/2021	3.500	439,377		116				725,000	11/18/2016
PEB1221068090		FERNANDINA BEACH	FL		07/23/2021	3.750	1,002,725		(106)				1,572,000	11/18/2016
PEB1221068567		FERNANDINA BEACH	FL		07/23/2021	3.625	418,388		14				780,000	11/18/2016
PEB1221068664		JACKSONVILLE	FL		07/23/2021	3.875	425,641		(136)				610,000	11/18/2016
PEB1221068700		SAINT AUGUSTINE	FL		07/23/2021	3.625	494,758		10				700,000	11/18/2016
PEB1221069074		SAINT AUGUSTINE	FL		07/23/2021	3.625	423,672		12				685,000	11/18/2016
PEB1221069390		PONTE VEDRA	FL		07/23/2021	3.750	600,908		(182)				860,000	11/18/2016
PEB1221071980		PALM BEACH GARDENS	FL		07/23/2021	3.990	779,502		(128)				1,125,000	11/17/2017
PEB1221072736		ATLANTIC BEACH	FL		07/23/2021	3.750	808,045		198				1,153,000	11/17/2017
PEB1221073076		JACKSONVILLE BEACH	FL		07/23/2021	3.750	642,289		178				999,000	11/17/2017
PEB1221073313		JACKSONVILLE	FL		07/23/2021	3.750	574,481		132				815,000	01/11/2018
PEB1221074267		SAINT AUGUSTINE	FL		07/23/2021	3.750	323,633		889				645,000	03/21/2018
PEB1222558023		FAIRFIELD	CT		07/23/2021	3.750	412,310		113				594,000	11/17/2017
PEB1222558699		ALAMO	CA		07/23/2021	3.990	771,636		(126)				1,709,000	11/17/2017
PEB1222600811		RIPON	CA		07/23/2021	4.125	503,228		(217)				730,000	11/18/2016
PEB1222602001		MAGNOLIA	TX		07/23/2021	3.625	646,629		(102)				1,045,000	11/18/2016
PEB1222608127		CHESTNUT HILL	MA		07/23/2021	3.875	913,132		44				1,988,000	11/17/2017
PEB1222609215		BROOKLYN	NY		07/23/2021	3.990	394,349		(48)				1,525,000	11/17/2017
PEB1248002639		TAMPA	FL		07/23/2021	4.250	783,957		(388)				1,170,000	08/14/2017
PEB1249003049		NORTH VENICE	FL		07/23/2021	3.750	191,326		(65)				831,000	11/18/2016
PEB1249004719		NAPLES	FL		07/23/2021	3.990	461,056		(46)				960,000	11/17/2017
PEB1259002479		MOUNTAIN VILLAGE	CO		07/23/2021	3.625	895,745		44				1,550,000	11/18/2016
PEB1259002556		WASHINGTON	DC		07/23/2021	3.375	545,489		77				790,000	11/18/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1259002806		ROCKVILLE	MD		07/23/2021	3.250	450,704		281				680,000	11/18/2016
PEB1259002817		BRECKENRIDGE	CO		07/23/2021	3.500	615,124		(66)				1,125,000	11/18/2016
PEB1259002856		OLNEY	MD		07/23/2021	3.375	407,947		121				586,000	11/18/2016
PEB1259003608		BOYDS	MD		07/23/2021	3.990	455,588		(46)				637,000	11/17/2017
PEB1259003719		WELLESLEY	MA		07/23/2021	3.875	600,061		10				925,000	11/17/2017
PEB1259003732		PARK CITY	UT		07/23/2021	3.750	812,719		163				1,200,000	11/17/2017
PEB1259003767		TELLURIDE	CO		07/23/2021	3.875	665,541		8				1,035,000	11/17/2017
PEB1341002296		PALM BEACH GARDENS	FL		07/23/2021	3.500	520,934		40				740,000	11/18/2016
PEB1351005612		GREAT NECK	NY		07/23/2021	3.625	705,845		(50)				2,100,000	11/18/2016
PEB1351005698		POTOMAC	MD		07/23/2021	3.250	854,641		565				1,325,000	11/18/2016
PEB1351006203		NEW YORK	NY		07/23/2021	3.875	523,146		9				735,000	08/14/2017
PEB1351006250		NEW YORK	NY		07/23/2021	3.625	434,197		145				650,000	06/13/2017
PEB1351006403		STATEN ISLAND	NY		07/23/2021	3.990	600,091		(92)				845,000	08/14/2017
PEB1351006742		STATEN ISLAND	NY		07/23/2021	3.750	455,825		104				900,000	11/17/2017
PEB1351006820		STATEN ISLAND	NY		07/23/2021	3.750	405,450		109				560,000	11/17/2017
PEB1351006877		HOLMDEL	NJ		07/23/2021	3.750	810,648		237				1,168,000	11/17/2017
PEB1351007129		BROOKLYN	NY		07/23/2021	3.990	1,176,123		(298)				2,100,000	01/11/2018
PEB1352004687		EAST QUOGUE	NY		07/23/2021	3.625	892,100		(113)				1,325,000	11/18/2016
PEB1352004738		EASTPORT	NY		07/23/2021	3.875	416,687		(7)				570,000	08/14/2017
PEB1352005237		BROOKLYN	NY		07/23/2021	4.250	1,459,542		(683)				2,650,000	11/17/2017
PEB1352005431		ROCKVILLE CENTRE	NY		07/23/2021	3.750	465,003		106				660,000	11/17/2017
PEB1352005445		CUTCHOGUE	NY		07/23/2021	3.750	426,161		95				630,000	11/17/2017
PEB1352005522		MANHASSET HILLS	NY		07/23/2021	3.875	843,086		13				1,550,000	11/17/2017
PEB1352005531		FIRE ISLAND PINES	NY		07/23/2021	3.750	617,216		581				930,000	03/21/2018
PEB1353006108		FRANKLIN LAKES	NJ		07/23/2021	3.500	817,882		198				1,164,000	11/18/2016
PEB1353007262		MORRISTOWN	NJ		07/23/2021	3.990	490,548		(51)				670,000	11/17/2017
PEB1353007397		WAYNE	NJ		07/23/2021	3.750	407,172		96				605,000	11/17/2017
PEB1353007702		SOUTH ORANGE	NJ		07/23/2021	3.875	721,999		7				995,000	11/17/2017
PEB1353007729		MORRISTOWN	NJ		07/23/2021	3.875	768,373		7				1,100,000	11/17/2017
PEB1353007772		FAIRFIELD	NJ		07/23/2021	3.750	419,295		97				580,000	11/17/2017
PEB1354016435		JERSEY CITY	NJ		07/23/2021	3.875	599,941		(43)				875,000	06/13/2017
PEB1354016668		POUND RIDGE	NY		07/23/2021	3.990	528,660		(102)				775,000	08/14/2017
PEB1357001137		NEEDHAM	MA		07/23/2021	3.500	280,095		180				850,000	11/18/2016
PEB1357001231		BOSTON	MA		07/23/2021	3.250	801,164		403				1,295,000	11/18/2016
PEB1357001273		SUDBURY	MA		07/23/2021	3.625	536,475		(59)				1,250,000	11/18/2016
PEB1357001870		WAYLAND	MA		07/23/2021	3.750	745,618		159				1,075,000	11/17/2017
PEB1357001953		CAMBRIDGE	MA		07/23/2021	3.875	514,613		339				820,000	03/21/2018
PEB1357001962		MARSHFIELD	MA		07/23/2021	3.875	432,560		286				660,000	03/21/2018
PEB1357001972		SEATTLE	WA		07/23/2021	3.625	611,158		721				1,100,000	03/21/2018
PEB1367015141		SAN DIEGO	CA		07/23/2021	3.500	616,753		118				932,000	11/18/2016
PEB1367015596		LA JOLLA	CA		07/23/2021	4.000	967,454		(253)				1,500,000	06/13/2017
PEB1367015807		HAWI	HI		07/23/2021	3.875	808,005		6				1,100,000	11/17/2017
PEB1367015941		SAN FRANCISCO	CA		07/23/2021	3.750	728,176		161				1,250,000	01/11/2018
PEB1369002667		LAKELAND	FL		07/23/2021	3.500	437,901		35				615,000	11/18/2016
PEB1369003125		NAPLES	FL		07/23/2021	3.750	811,396		(88)				1,160,000	11/18/2016
PEB1369003269		LONGBOAT KEY	FL		07/23/2021	3.750	588,084		(157)				1,300,000	11/18/2016
PEB1369003319		NAPLES	FL		07/23/2021	3.875	417,801		(99)				580,000	11/18/2016
PEB1371007074		TROPHY CLUB	TX		07/23/2021	3.500	395,305		107				720,000	11/18/2016
PEB1382003151		PASO ROBLES	CA		07/23/2021	3.875	695,136		(147)				975,000	11/18/2016
PEB1382003168		CLOVIS	CA		07/23/2021	3.625	904,086		55				1,300,000	11/18/2016
PEB1382003178		REDLANDS	CA		07/23/2021	3.625	611,775		7				860,000	11/18/2016
PEB1382003232		CLOVIS	CA		07/23/2021	3.375	466,712		134				671,500	11/18/2016
PEB1382003271		SAN DIEGO	CA		07/23/2021	3.625	561,896		(62)				848,000	11/18/2016
PEB1382003283		TEMECULA	CA		07/23/2021	3.500	1,152,645		64				1,645,000	11/18/2016
PEB1389003764		FLOURTOWN	PA		07/23/2021	3.750	411,954		(52)				585,000	11/18/2016
PEB1389005611		TUPPER LAKE	NY		07/23/2021	4.250	269,891		(230)				730,000	11/17/2017
PEB1393010534		FOREST HILLS	NY		07/23/2021	4.125	733,344		(345)				2,400,000	11/17/2017
PEB1393010787		NEW CANAAN	CT		07/23/2021	3.750	1,723,472		323				3,200,000	11/17/2017
PEB1400004533		CAVE CREEK	AZ		07/23/2021	3.750	677,886		76				1,300,000	06/13/2017
PEB1400005055		CEDAR RAPIDS	IA		07/23/2021	3.750	400,372		114				560,000	11/17/2017
PEB1538557053		JUPITER	FL		07/23/2021	4.125	404,011		(158)				550,000	06/13/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1538606265		PONTE VEDRA BEACH	FL		07/23/2021	3.750	543,470		132				760,000	11/17/2017
PEB1540093538		PONTE VEDRA	FL		07/23/2021	3.750	481,662		(55)				1,000,000	11/18/2016
PEB1540093740		COHASSET	MA		07/23/2021	3.875	794,155		(363)				1,110,000	11/18/2016
PEB1540093879		MARVIN	NC		07/23/2021	3.625	556,146		48				790,000	11/18/2016
PEB1540094412		PARKLAND	FL		07/23/2021	3.750	865,240		(133)				1,210,000	11/18/2016
PEB1540094504		PALM HARBOR	FL		07/23/2021	4.500	624,939		797		40,008		800,000	11/18/2016
PEB1540094529		COROLLA	NC		07/23/2021	4.125	534,318		(254)				1,355,000	11/18/2016
PEB1540094569		ORMOND BEACH	FL		07/23/2021	4.000	432,154		(148)				620,000	11/18/2016
PEB1540094659		ALLENTOWN	PA		07/23/2021	3.990	522,356		(440)				801,000	11/18/2016
PEB1540094684		SAN FRANCISCO	CA		07/23/2021	3.875	757,784		(254)				1,375,000	11/18/2016
PEB1540095063		FRISCO	TX		07/23/2021	4.125	429,498		(149)				576,000	11/17/2017
PEB1540095082		NEW YORK	NY		07/23/2021	4.250	662,547		(183)				2,200,000	11/17/2017
PEB1540095141		VIRGINIA BEACH	VA		07/23/2021	4.500	566,677		(435)				750,000	06/13/2017
PEB1540095152		BROOKLYN	NY		07/23/2021	4.500	475,974		(373)				1,340,000	08/14/2017
PEB1540095159		HENRICO	VA		07/23/2021	4.625	535,969		(490)				800,000	06/13/2017
PEB1540095181		ALLENDALE	NJ		07/23/2021	4.250	646,109		(340)				935,000	08/14/2017
PEB1540095253		SAN RAMON	CA		07/23/2021	4.250	577,358		(302)				770,000	08/14/2017
PEB1540095305		REISTERSTOWN	MD		07/23/2021	4.250	472,759		(305)				650,000	06/13/2017
PEB1540095376		COOPER CITY	FL		07/23/2021	4.000	454,451		(188)				717,000	08/14/2017
PEB1540095404		MOUNTAINSIDE	NJ		07/23/2021	4.125	867,082		203				1,180,000	03/21/2018
PEB1540095405		SUGAR LAND	TX		07/23/2021	4.000	580,368		(72)				850,000	11/17/2017
PEB1540095427		WASHINGTON	DC		07/23/2021	4.000	621,114		(131)				845,000	08/14/2017
PEB1540095441		THE WOODLANDS	TX		07/23/2021	3.750	425,777		114				815,000	11/17/2017
PEB1540095491		READING	MA		07/23/2021	4.125	330,282		(481)				1,295,000	11/17/2017
PEB1540095492		BROOKLYN	NY		07/23/2021	4.250	924,133		(259)				1,190,000	11/17/2017
PEB1540095567		MAHWAH	NJ		07/23/2021	4.125	410,371		(132)				575,000	11/17/2017
PEB1540095581		TAMPA	FL		07/23/2021	3.990	898,492		(298)				1,600,000	11/17/2017
PEB1540095614		SAN JUAN CAPISTRANO	CA		07/23/2021	4.000	1,190,953		375		69,523		1,470,000	11/17/2017
PEB1540095676		BROOKLYN	NY		07/23/2021	4.000	1,114,194		(192)				3,000,000	11/17/2017
PEB1540095693		BALTIMORE	MD		07/23/2021	4.250	736,467		(968)				1,200,000	11/17/2017
PEB1540095759		GREAT NECK	NY		07/23/2021	4.000	1,211,311		45		35,501		1,600,000	01/11/2018
PEB1540095771		STATEN ISLAND	NY		07/23/2021	3.875	1,090,014		695				2,600,000	03/21/2018
PEB1540095842		SPRINGFIELD	VA		07/23/2021	4.000	593,658		(88)				816,000	01/11/2018
PEB1540095870		CHARLOTTESVILLE	VA		07/23/2021	3.990	481,297		226				687,834	03/21/2018
PEB1540095886		BROOKLYN	NY		07/23/2021	4.000	449,145		(62)				625,000	01/11/2018
PEB1540095888		WASHINGTON	DC		07/23/2021	3.875	388,875		15				1,025,000	01/11/2018
PEB1540096030		REISTERSTOWN	MD		07/23/2021	3.875	463,814		327				652,000	03/21/2018
PEB1540096224		FRISCO	TX		07/23/2021	4.000	854,288		372				1,195,000	03/21/2018
PEB1541040485		SAN FRANCISCO	CA		07/23/2021	3.875	832,654		(184)				1,200,000	11/18/2016
PEB1541040558		OKLAHOMA CITY	OK		07/23/2021	3.875	531,443		(171)				900,000	11/18/2016
PEB1541040562		TAMPA	FL		07/23/2021	3.875	432,211		(84)				615,000	11/18/2016
PEB1541040620		FRISCO	TX		07/23/2021	4.250	592,620		(582)				835,000	11/18/2016
PEB1541040715		GREAT FALLS	VA		07/23/2021	3.250	726,366		459				1,050,000	11/18/2016
PEB1541040721		AUSTIN	TX		07/23/2021	4.000	944,370		(456)				1,290,000	11/18/2016
PEB1541040724		HOUSTON	TX		07/23/2021	3.875	429,095		(153)				605,000	11/18/2016
PEB1541040745		WINNETKA	IL		07/23/2021	4.125	1,056,983		(600)				1,600,000	11/18/2016
PEB1541040872		HAM LAKE	MN		07/23/2021	3.750	445,211		(153)				612,000	11/18/2016
PEB1541041266		SPICEWOOD	TX		07/23/2021	4.500	502,137		(384)				670,000	06/13/2017
PEB1541041306		FRANKTOWN	CO		07/23/2021	4.500	473,538		(360)				640,000	06/13/2017
PEB1541041408		HOUSTON	TX		07/23/2021	4.125	961,183		(335)				1,300,000	08/14/2017
PEB1541041419		HOUSTON	TX		07/23/2021	4.250	782,584		(499)				1,075,000	06/13/2017
PEB1541041426		AUSTIN	TX		07/23/2021	4.500	896,379		(634)				1,450,000	06/13/2017
PEB1541041449		HOUSTON	TX		07/23/2021	4.750	610,946		(577)				900,000	08/14/2017
PEB1541041458		AUSTIN	TX		07/23/2021	4.125	919,960		(381)				1,281,000	06/13/2017
PEB1541041542		DALLAS	TX		07/23/2021	4.250	491,636		(236)				657,000	08/14/2017
PEB1541041574		AUSTIN	TX		07/23/2021	4.250	835,464		(446)				1,650,000	08/14/2017
PEB1541041609		NICHOLS HILLS	OK		07/23/2021	4.375	1,207,045		(1,212)				1,660,000	08/14/2017
PEB1541041620		ELMHURST	IL		07/23/2021	4.375	697,287		(667)				1,000,000	08/14/2017
PEB1541041724		BROOMFIELD	CO		07/23/2021	4.250	403,260		(305)				620,000	08/14/2017
PEB1541041865		LOCUST GROVE	VA		07/23/2021	4.250	418,021		(201)				630,000	11/17/2017
PEB1541041866		UPLAND	CA		07/23/2021	4.375	474,055		(276)				735,000	11/17/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1541041914		AUSTIN	TX		07/23/2021	4.375	449,168		(260)				800,000	11/17/2017
PEB1541041994		LAKE ZURICH	IL		07/23/2021	4.250	435,491		(204)				580,000	11/17/2017
PEB1541042093		MINNEAPOLIS	MN		07/23/2021	3.875	501,092		34				990,000	11/17/2017
PEB1541042102		TAHLEQUAH	OK		07/23/2021	4.875	687,859		(693)				885,000	11/17/2017
PEB1541042184		SEATTLE	WA		07/23/2021	3.990	420,450		(59)				569,000	11/17/2017
PEB1541042229		CARENCRO	LA		07/23/2021	4.250	504,068		(258)				675,000	11/17/2017
PEB1541042245		AUSTIN	TX		07/23/2021	3.990	481,330		(70)				1,300,000	11/17/2017
PEB1541042295		HOUSTON	TX		07/23/2021	4.125	1,176,254		(402)				1,600,000	11/17/2017
PEB1541042305		PARK CITY	UT		07/23/2021	4.250	678,466		(320)				900,000	01/11/2018
PEB1541042324		BODEGA BAY	CA		07/23/2021	4.375	807,564		(509)				1,135,000	11/17/2017
PEB1541042348		SOLON	OH		07/23/2021	3.990	611,777		(83)				827,000	01/11/2018
PEB1541042368		NASHVILLE	TN		07/23/2021	4.125	460,964		(165)				620,000	11/17/2017
PEB1541042390		NASHVILLE	TN		07/23/2021	4.000	796,537		(159)				1,285,000	01/11/2018
PEB1541042398		NEWTON	MA		07/23/2021	3.990	1,125,028		(189)				1,515,000	11/17/2017
PEB1541042433		LIBERTYVILLE	IL		07/23/2021	3.990	467,349		(72)				660,000	11/17/2017
PEB1541042438		WILMETTE	IL		07/23/2021	4.000	995,398		(162)				1,360,000	11/17/2017
PEB1541042447		TOMS RIVER	NJ		07/23/2021	3.990	753,060		(109)				1,100,000	01/11/2018
PEB1541042455		BRENTWOOD	TN		07/23/2021	4.000	469,420		(66)				640,000	01/11/2018
PEB1541042494		SEATTLE	WA		07/23/2021	3.990	830,011		(119)				1,121,000	01/11/2018
PEB1541042506		AUSTIN	TX		07/23/2021	3.990	467,480		(58)				631,000	01/11/2018
PEB1541042536		SOLON	OH		07/23/2021	3.875	423,231		20				585,000	01/11/2018
PEB1541042550		KENMORE	WA		07/23/2021	4.000	690,234		(105)				930,000	01/11/2018
PEB1541042561		SOMERVILLE	MA		07/23/2021	4.125	539,021		(168)				741,000	01/11/2018
PEB1541042600		EDMOND	OK		07/23/2021	4.125	405,546		(121)				548,000	01/11/2018
PEB1541042656		SEATTLE	WA		07/23/2021	3.990	884,291		(128)				1,192,000	01/11/2018
PEB1541042662		PLYMOUTH	MN		07/23/2021	4.125	435,880		(132)				584,000	01/11/2018
PEB1541042714		NASHVILLE	TN		07/23/2021	3.990	816,731		(196)				1,200,000	01/11/2018
PEB1541042729		SANTE FE	NM		07/23/2021	3.990	438,811		248				741,000	03/21/2018
PEB1541042840		DAVIDSON	NC		07/23/2021	4.500	705,286		(220)				995,000	03/21/2018
PEB1541042885		REDWOOD CITY	CA		07/23/2021	4.250	409,645		29				1,365,000	03/21/2018
PEB1541042998		HOUSTON	TX		07/23/2021	4.125	666,882		194				1,000,000	03/21/2018
PEB1541043008		EL MACERO	CA		07/23/2021	4.250	809,357		39				1,095,000	03/21/2018
PEB1541043016		NASHVILLE	TN		07/23/2021	4.125	1,564,980		357				2,400,000	03/21/2018
PEB1541043036		NASHVILLE	TN		07/23/2021	3.990	505,840		236				695,000	03/21/2018
PEB1541043061		DALLAS	TX		07/23/2021	4.125	907,022		245				1,360,000	03/21/2018
PEB1541043092		SAN DIEGO	CA		07/23/2021	3.875	702,188		453				1,300,000	03/21/2018
PEB1541043129		ELMHURST	IL		07/23/2021	3.990	558,910		311				825,000	03/21/2018
PEB1541043143		FRANKLIN	TN		07/23/2021	4.250	540,501		32				800,000	03/21/2018
PEB1564001096		DENVER	CO		07/23/2021	3.750	459,426		(118)				635,000	11/18/2016
PEB1564001127		DENVER	CO		07/23/2021	3.250	551,796		198				819,000	11/18/2016
PEB1564001129		AURORA	CO		07/23/2021	3.625	402,347		135				698,000	06/13/2017
PEB1564001298		PARKER	CO		07/23/2021	3.625	764,719		326				1,065,000	11/17/2017
PEB1564001353		GREENWOOD VILLAGE	CO		07/23/2021	3.250	871,182		1,056				1,260,000	01/11/2018
PEB1567001820		SCOTTS VALLEY	CA		07/23/2021	3.875	1,187,692		(265)				1,650,000	11/18/2016
PEB1567001879		FORT COLLINS	CO		07/23/2021	3.875	697,682		(180)				985,000	11/18/2016
PEB1596053342		RANCHO MIRAGE	CA		07/23/2021	3.875	416,223		(337)				1,000,000	11/18/2016
PEB1596053362		KINGS BEACH	CA		07/23/2021	3.875	605,141		(129)				1,080,000	11/18/2016
PEB1596053370		WESTCHESTER	CA		07/23/2021	3.875	486,137		(97)				945,000	11/18/2016
PEB1596053389		BARRINGTON	IL		07/23/2021	3.750	514,947		(44)				729,000	11/18/2016
PEB1596053405		LAKE HAVASU CITY	AZ		07/23/2021	4.125	642,648		(256)				900,000	11/18/2016
PEB1596053483		LAKE STEVENS	WA		07/23/2021	4.500	746,519		(465)				1,315,000	11/18/2016
PEB1596053565		MURRIETA	CA		07/23/2021	3.250	453,028		326				661,000	11/18/2016
PEB1596053567		LA SELVA BEACH	CA		07/23/2021	3.875	927,820		(211)				1,375,000	11/18/2016
PEB1596053656		MADISON	CT		07/23/2021	4.250	522,592		(273)				1,175,000	11/18/2016
PEB1596053725		BRENTWOOD	TN		07/23/2021	4.625	600,719		(564)				882,000	11/18/2016
PEB1596053737		PINECREST	FL		07/23/2021	4.000	554,287		(424)				782,000	11/18/2016
PEB1596053769		NOVATO	CA		07/23/2021	4.000	753,465		(182)				1,200,000	11/18/2016
PEB1596053792		LONG BEACH	CA		07/23/2021	3.625	629,425		(72)				1,125,000	11/18/2016
PEB1596053852		FORT LAUDERDALE	FL		07/23/2021	3.990	669,579		(415)				1,100,000	11/18/2016
PEB1596053902		CORNELIUS	NC		07/23/2021	3.750	516,316		(195)				715,000	11/18/2016
PEB1596053924		LOS ANGELES	CA		07/23/2021	3.875	1,053,603		(404)				1,450,000	11/18/2016

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PEB1596054631		LOS ANGELES	CA		07/23/2021	4.625	707,023		(610)				925,000	06/13/2017
PEB1596054702		COPLEY TOWNSHIP	OH		07/23/2021	3.875	333,826		23				570,000	11/17/2017
PEB1596054803		MIAMI	FL		07/23/2021	4.375	566,128		(595)				1,000,000	08/14/2017
PEB1596054811		BURBANK	CA		07/23/2021	4.375	615,386		(386)				870,000	08/14/2017
PEB1596054934		NORTHRIDGE	CA		07/23/2021	4.375	715,959		(456)				950,000	08/14/2017
PEB1596054999		SANTA CLARA	CA		07/23/2021	4.250	858,101		(461)				1,220,000	08/14/2017
PEB1596055089		DENVER	CO		07/23/2021	4.125	837,331		(289)				1,126,000	11/17/2017
PEB1596055132		LAFAYETTE	CO		07/23/2021	4.125	723,842		(240)				1,100,000	11/17/2017
PEB1596055141		LOS ANGELES	CA		07/23/2021	3.750	734,859		258				1,500,000	11/17/2017
PEB1596055185		BROOKLYN	NY		07/23/2021	4.375	508,447		(316)				1,070,000	11/17/2017
PEB1596055287		BAINBRIDGE	OH		07/23/2021	3.625	407,314		487				582,000	03/21/2018
PEB1596055295		DAVIE	FL		07/23/2021	4.250	361,659		(545)				1,185,000	11/17/2017
PEB1596055307		DENVER	CO		07/23/2021	4.250	621,661		(299)				828,000	11/17/2017
PEB1596055350		EDEN PRAIRIE	MN		07/23/2021	4.125	686,922		(219)				920,710	01/11/2018
PEB1596055380		JUPITER	FL		07/23/2021	4.000	563,712		(101)				762,000	11/17/2017
PEB1596055412		THOUSAND OAKS	CA		07/23/2021	4.250	713,336		(412)				950,000	11/17/2017
PEB1596055415		CARBONDALE	CO		07/23/2021	4.250	730,185		(370)				1,050,000	11/17/2017
PEB1596055434		DALLAS	TX		07/23/2021	4.250	582,689		(301)				775,000	11/17/2017
PEB1596055531		ISSAQUAH	WA		07/23/2021	4.250	584,417		(280)				775,000	11/17/2017
PEB1596055536		WESTON	FL		07/23/2021	4.250	547,570		(255)				775,000	01/11/2018
PEB1596055570		REDWOOD CITY	CA		07/23/2021	3.990	1,778,620		(293)				2,400,000	11/17/2017
PEB1596055586		SAN DIEGO	CA		07/23/2021	4.125	685,130		(232)				975,000	01/11/2018
PEB1596055590		SEATTLE	WA		07/23/2021	4.250	518,873		(241)				905,000	01/11/2018
PEB1596055658		PHOENIX	AZ		07/23/2021	3.990	589,278		(91)				1,210,000	01/11/2018
PEB1596055669		SAN FRANCISCO	CA		07/23/2021	3.875	848,988		14				1,600,000	11/17/2017
PEB1596055708		HAYWARD	CA		07/23/2021	3.990	504,108		(65)				700,000	01/11/2018
PEB1596055717		CARNATION	WA		07/23/2021	3.990	630,341		(86)				855,000	01/11/2018
PEB1596055947		PALM CITY	FL		07/23/2021	3.990	423,163		201				586,000	03/21/2018
PEB1596055990		PHOENIX	AZ		07/23/2021	4.000	422,100		316				615,000	03/21/2018
PEB1596056115		SAN RAFAEL	CA		07/23/2021	4.250	378,061		42				1,018,000	03/21/2018
PEB1596056200		TUCSON	AZ		07/23/2021	3.990	628,645		312				870,000	03/21/2018
PEB1596056268		SUNNYVALE	CA		07/23/2021	4.125	780,871		185				1,700,000	03/21/2018
PEB1596056279		FORESTHILL	CA		07/23/2021	4.250	560,258		33				760,000	03/21/2018
PEB1706602876		BRONX	NY		07/23/2021	3.875	431,518		(26)				991,000	06/13/2017
PEB1706607177		ROCKVILLE	MD		07/23/2021	3.875	429,029		15				600,000	11/17/2017
PEB1706608395		HOLMDEL	NJ		07/23/2021	3.750	502,115		108				692,000	11/17/2017
PEB1706611082		AUSTIN	TX		07/23/2021	3.750	569,621		129				790,000	01/11/2018
PEB1723001568		PACIFIC PALISADES	CA		07/23/2021	3.750	458,871		100				1,285,000	11/17/2017
PEB1725003797		SAN MARINO	CA		07/23/2021	4.500	2,450,670		(2,173)				5,050,000	11/17/2017
PEB1771001604		DANA POINT	CA		07/23/2021	3.750	593,478		(62)				930,000	11/18/2016
PEB1771002679		SAN JUAN CAPISTRANO	CA		07/23/2021	3.625	973,913		443				1,900,000	01/11/2018
PEB1784003870		MILL VALLEY	CA		07/23/2021	3.625	1,278,714		60				1,826,000	11/18/2016
PEB1784004135		WOODINVILLE	WA		07/23/2021	3.875	455,654		(93)				649,000	11/18/2016
PEB1784004165		SAN ANSELMO	CA		07/23/2021	3.875	603,568		(163)				1,450,000	11/18/2016
PEB1784004521		SAN FRANCISCO	CA		07/23/2021	3.375	734,386		290				1,050,000	11/18/2016
PEB1784004556		SAN ANSELMO	CA		07/23/2021	3.500	640,796		48				1,000,000	11/18/2016
PEB1784004560		SAN FRANCISCO	CA		07/23/2021	3.500	889,428		49				1,250,000	11/18/2016
PEB1784004570		HINGHAM	MA		07/23/2021	3.375	590,800		178				1,150,000	11/18/2016
PEB1784004692		MILL VALLEY	CA		07/23/2021	3.375	792,304		212				1,125,000	11/18/2016
PEB1784004714		SAN FRANCISCO	CA		07/23/2021	3.500	882,389		49				1,660,000	11/18/2016
PEB1784004763		SAN FRANCISCO	CA		07/23/2021	3.500	891,314		49				2,850,000	11/18/2016
PEB1784005838		SAN FRANCISCO	CA		07/23/2021	3.875	803,458		41				1,100,000	11/17/2017
PEB1784005854		SCOTTSDALE	AZ		07/23/2021	3.990	479,695		(72)				650,000	11/17/2017
PEB1784005994		SCOTTSDALE	AZ		07/23/2021	3.990	1,553,853		(332)				2,200,000	11/17/2017
PEB1784006089		SAN FRANCISCO	CA		07/23/2021	3.625	933,652		460				1,295,000	01/11/2018
PEB1784006269		SANTA CLARA	CA		07/23/2021	3.990	541,408		251				1,275,000	03/21/2018
PEB1785004451		SAN JOSE	CA		07/23/2021	3.625	761,240		44				1,275,000	11/18/2016
PEB1785004717		SAN JOSE	CA		07/23/2021	3.625	1,105,620		(6)				1,550,000	11/18/2016
PEB1785004743		MONTEREY	CA		07/23/2021	3.250	571,404		291				860,000	11/18/2016
PEB1785004746		SAN JOSE	CA		07/23/2021	3.750	581,742		(155)				964,000	11/18/2016
PEB1785005440		LIVERMORE	CA		07/23/2021	4.125	668,374		(153)				870,000	08/14/2017

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PEB1785005454		SANTA CRUZ	CA		07/23/2021	3.990	361,039		(108)				598,000	08/14/2017
PEB1785005644		SOUTHAMPTON	NY		07/23/2021	3.875	859,938		14				1,850,000	11/17/2017
PEB1785005793		REDWOOD CITY	CA		07/23/2021	3.875	537,391		373				1,050,000	03/21/2018
PEB1786003594		SUNNYVALE	CA		07/23/2021	3.625	1,175,825		57				2,175,000	11/18/2016
PEB1786003653		PALO ALTO	CA		07/23/2021	3.875	610,366		(153)				3,800,000	11/18/2016
PEB1786003751		SAN JOSE	CA		07/23/2021	3.750	862,831		(131)				1,200,000	11/18/2016
PEB1787003477		SAN BRUNO	CA		07/23/2021	3.500	503,977		1,208				1,516,777	11/18/2016
PEB1787003507		SAN BRUNO	CA		07/23/2021	3.500	1,071,050		232				1,522,000	11/18/2016
PEB1787003974		ALAMO	CA		07/23/2021	3.750	682,448		(245)				1,875,000	11/18/2016
PEB1787004014		LIVERMORE	CA		07/23/2021	3.375	888,740		65				1,200,000	11/18/2016
PEB1787004442		DUBLIN	CA		07/23/2021	4.125	639,348		(240)				860,000	08/14/2017
PEB1787004615		WALNUT CREEK	CA		07/23/2021	3.990	506,657		(96)				785,000	08/14/2017
PEB1787005042		PLEASANTON	CA		07/23/2021	3.625	573,768		404				1,147,000	01/11/2018
PEB1789004748		SARATOGA	CA		07/23/2021	3.500	1,340,799		63				2,700,000	11/18/2016
PEB1789004761		PLEASANT HILL	CA		07/23/2021	3.500	666,860		46				1,000,000	11/18/2016
PEB1789004768		MENLO PARK	CA		07/23/2021	3.625	852,718		(106)				2,680,000	11/18/2016
PEB1789004772		REDWOOD CITY	CA		07/23/2021	3.625	770,984		(74)				1,300,000	11/18/2016
PEB1789004774		SAN FRANCISCO	CA		07/23/2021	3.625	637,110		(74)				1,500,000	11/18/2016
PEB1789004833		SAN ANSELMO	CA		07/23/2021	3.625	1,125,838		(154)				1,570,000	11/18/2016
PEB1789005269		SAN CARLOS	CA		07/23/2021	3.990	599,468		(117)				870,000	08/14/2017
PEB1789005436		SUNNYVALE	CA		07/23/2021	3.990	572,850		(115)				1,280,000	11/17/2017
PEB1789005670		LOS ALTOS	CA		07/23/2021	4.125	607,393		164				3,300,000	03/21/2018
PEB1790003029		OAK HILL	VA		07/23/2021	3.750	890,910		(148)				1,335,000	11/18/2016
PEB1790003058		WASHINGTON	DC		07/23/2021	3.375	611,848		245				876,000	11/18/2016
PEB1790003255		CAMPBELL	CA		07/23/2021	3.375	822,664		121				1,310,000	11/18/2016
PEB1790004069		WASHINGTON	DC		07/23/2021	3.990	508,953		(70)				730,000	11/17/2017
PEB1794004055		NAGS HEAD	NC		07/23/2021	4.250	480,748		(231)				835,000	11/17/2017
PEB1794004229		ARLINGTON	VA		07/23/2021	3.990	831,388		(136)				1,275,000	11/17/2017
PEB1795002131		SEASIDE HEIGHTS	NJ		07/23/2021	3.875	409,913		(24)				600,000	06/13/2017
PEB1795002215		NEW YORK	NY		07/23/2021	3.625	687,449		485				1,195,000	11/17/2017
PH7118585004		HARVARD	MA		10/10/2014	4.250	457,976		(204)				665,000	10/10/2014
PH7118593339		GROTON	MA		12/29/2014	4.125	433,913		(149)				636,000	12/29/2014
PH7118595441		ACTON	MA		12/29/2014	4.125	400,757		(144)				590,000	12/29/2014
PH7118598668		BLAINE	MN		01/29/2015	3.875	696,900		(53)				1,060,000	01/29/2015
PH7118677595		MINNETONKA	MN		02/26/2015	4.000	523,571		(317)				815,000	02/26/2015
PH7118770002		LIVERMORE	CA		06/19/2015	4.125	403,363		(302)				620,000	06/19/2015
PH7118858740		DOWNERS GROVE	IL		07/24/2015	4.000	391,776		(180)				560,000	07/24/2015
PH7118865950		SAN MATEO	CA		08/21/2015	4.375	892,724		(617)				1,335,000	08/21/2015
PH7118866214		GILROY	CA		09/18/2015	4.375	607,200		(425)				865,000	09/18/2015
PH7118931331		FAIRFAX	VA		09/26/2014	4.250	494,828		(173)				725,000	09/26/2014
PH7118953657		POTOMAC	MD		01/28/2016	4.125	909,657		(579)				2,425,000	01/28/2016
PH7119015258		NORTHBOROUGH	MA		10/24/2014	4.250	316,990		(311)				585,000	10/24/2014
PH7119108293		LAKE BLUFF	IL		01/29/2015	4.000	676,604		(242)				975,000	01/29/2015
PH7119111347		CALABASAS	CA		03/13/2015	4.250	170,452		(696)				1,610,000	03/13/2015
PH7119119472		LOS GATOS	CA		04/24/2015	4.000	893,728		(616)				2,100,000	04/24/2015
PH7119133564		LA JOLLA	CA		09/18/2015	3.750	425,806						1,400,000	09/18/2015
PH7119305063		ANNAPOLIS	MD		12/11/2015	4.250	677,771		(489)				950,000	12/11/2015
PH7129144932		CERRITOS	CA		11/21/2014	4.179	546,249		(395)				910,000	11/21/2014
PH7130919397		SUMMIT	NJ		08/28/2014	4.125	606,316		(253)				988,000	08/28/2014
PH7131264066		HOUSTON	TX		08/01/2014	4.375	449,112		(164)				720,000	08/01/2014
PH7131272168		SHREWSBURY	MA		10/24/2014	3.911	513,969		148				790,000	10/24/2014
PH7131356037		SIERRA MADRE	CA		09/12/2014	4.161	597,329		(135)				867,000	09/12/2014
PH7131399508		LANTANA	FL		08/15/2014	4.250	193,758		(201)				675,000	08/15/2014
PH7131431731		SOUTHLAKE	TX		09/12/2014	4.143	597,728		(115)				873,000	09/12/2014
PH7131433901		WEXFORD	PA		08/28/2014	3.893	471,139		119				715,000	08/28/2014
PH7131438264		PALMETTO BAY	FL		08/28/2014	4.047	457,386		19				670,000	08/28/2014
PH7131574340		LARCHMONT	NY		09/26/2014	4.161	620,776		(142)				1,000,000	09/26/2014
PH7131648391		NEEDHAM	MA		09/26/2014	4.250	435,720		(189)				629,000	09/26/2014
PH7131649415		OLD BROOKVILLE	NY		09/26/2014	4.161	895,720		(207)				1,300,000	09/26/2014
PH7131649795		DOWNINGTOWN	PA		10/10/2014	4.203	579,286		(191)				855,000	10/10/2014
PH7131736733		MAHWAH	NJ		06/19/2015	3.859	599,531		(124)				890,000	06/19/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PH7131846680		EVERGREEN	CO		09/26/2014	4.250	605,610		(230)				884,000	09/26/2014
PH7131930971		PHILADELPHIA	PA		10/24/2014	4.179	392,746		(27)				570,000	10/24/2014
PH7132237574		WESTFORD	MA		10/24/2014	3.840	445,308		181				695,000	10/24/2014
PH7132279568		SOUTHLAKE	TX		11/07/2014	4.250	961,750		(209)				1,400,000	11/07/2014
PH7132314662		COLLEYVILLE	TX		11/07/2014	3.875	444,023		200				705,000	11/07/2014
PH7132365243		WESTFIELD	NJ		08/21/2015	3.875	910,795		(203)				1,299,000	08/21/2015
PH7132398855		SOUTHBURY	CT		12/29/2014	4.018	380,304		(37)				555,000	12/29/2014
PH7132439873		PITTSBURGH	PA		12/29/2014	4.196	407,410		(117)				622,000	12/29/2014
PH7132441713		RYE BROOK	NY		12/12/2014	4.161	692,262		(164)				998,000	12/12/2014
PH7132483319		KELLER	TX		01/16/2015	4.250	767,476		(472)				1,095,000	01/16/2015
PH7132517579		SEATTLE	WA		12/29/2014	4.195	545,078		(91)				910,000	12/29/2014
PH7132522348		WESTFIELD	NJ		12/29/2014	4.089	615,326		(171)				925,000	12/29/2014
PH7132698379		PHILADELPHIA	PA		01/16/2015	4.018	363,228		(64)				590,000	01/16/2015
PH7132732681		BEDFORD	NY		01/29/2015	3.953	479,171		(199)				1,115,000	01/29/2015
PH7132735130		WASHINGTON	DC		01/16/2015	3.938	625,616		(130)				920,000	01/16/2015
PH7132833976		PELHAM	NY		02/13/2015	4.071	579,487		(206)				860,000	02/13/2015
PH7132846259		NAPERVILLE	IL		04/10/2015	3.875	455,633		(70)				755,000	04/10/2015
PH7132968541		COLUMBUS	OH		02/26/2015	3.750	401,694		187				633,000	02/26/2015
PH7132976726		GLENSIDE	PA		05/08/2015	3.958	627,235		(170)				910,000	05/08/2015
PH7133124458		SOUTH LYON	MI		04/24/2015	3.771	478,235		95				700,000	04/24/2015
PH7133128608		NATICK	MA		05/08/2015	3.812	483,973		(123)				830,000	05/08/2015
PH7133170196		UPTON	MA		04/24/2015	3.958	377,355		(229)				590,000	04/24/2015
PH7133303037		NAPERVILLE	IL		08/21/2015	3.911	423,901		108				615,000	08/21/2015
PH7133305354		SEATTLE	WA		05/08/2015	3.625	751,836		199				1,275,000	05/08/2015
PH7133340690		AUSTIN	TX		06/05/2015	3.964	664,986		(194)				1,015,000	06/05/2015
PH7133461942		CRANBURY	NJ		02/12/2016	4.125	607,543		(188)				925,000	02/12/2016
PH7133467899		BELLAIRE	TX		05/22/2015	3.896	652,145		(176)				935,000	05/22/2015
PH7133513403		SAN DIEGO	CA		08/07/2015	4.125	524,900		(264)				800,000	08/07/2015
PH7133549670		MONTCLAIR	NJ		06/19/2015	4.062	440,332		(121)				695,000	06/19/2015
PH7133701495		ACTON	MA		09/18/2015	4.107	594,108		(64)				843,000	09/18/2015
PH7133739461		MILLBRAE	CA		07/10/2015	3.750	875,622		(200)				2,100,000	07/10/2015
PH7133741137		MEDFORD	NJ		08/21/2015	4.000	412,161		(157)				585,000	08/21/2015
PH7133785928		WESTFIELD	NJ		08/21/2015	3.990	473,724		(61)				850,000	08/21/2015
PH7133823513		SOUTHLAKE	TX		06/05/2015	3.771	356,638		12				1,300,000	06/05/2015
PH7133827191		MANHASSET	NY		08/07/2015	4.089	705,452		(205)				1,145,000	08/07/2015
PH7133829791		FLOWER MOUND	TX		07/10/2015	3.821	394,049		(38)				565,000	07/10/2015
PH7133871447		NORTH CALDWELL	NJ		08/07/2015	4.071	473,692		(209)				850,000	08/07/2015
PH7134019533		HOLMDEL	NJ		09/18/2015	4.005	697,316		(79)				1,015,000	09/18/2015
PH7134020176		TROPHY CLUB	TX		07/24/2015	3.946	430,301		(106)				615,000	07/24/2015
PH7134065601		DAVIE	FL		08/21/2015	4.000	623,243		(75)				900,000	08/21/2015
PH7134066039		MOUNT LAUREL	NJ		09/18/2015	3.911	365,741		98				561,000	09/18/2015
PH7134107569		WEST CHESTER	PA		09/18/2015	3.965	413,740		7				590,000	09/18/2015
PH7134162812		REDMOND	WA		08/21/2015	3.982	524,170		(29)				800,000	08/21/2015
PH7134163687		RYE BROOK	NY		09/18/2015	4.000	787,528		(80)				1,125,000	09/18/2015
PH7134254395		WESTMINSTER	CO		12/11/2015	4.229	442,706		(73)				678,000	12/11/2015
PH7134271498		WINTER GARDEN	FL		09/18/2015	3.911	403,302		156				620,500	09/18/2015
PH7134272678		PARAMUS	NJ		09/18/2015	4.059	641,338		(88)				930,000	09/18/2015
PH7134275929		FREMONT	CA		10/29/2015	4.275	482,210		(88)				885,000	10/29/2015
PH7134310114		SAN RAMON	CA		10/16/2015	4.229	665,556		(114)				1,270,000	10/16/2015
PH7134457956		RALEIGH	NC		09/18/2015	4.047	513,702		(47)				738,000	09/18/2015
PH7134522817		ANDOVER	MA		02/12/2016	3.958	274,184		122				725,000	02/12/2016
PH7134674477		STAMFORD	CT		11/13/2015	3.680	781,036		379				1,200,000	11/13/2015
PH7134676589		CENTENNIAL	CO		09/29/2015	4.000	544,952		(198)				770,000	09/29/2015
PH7134714778		TUCSON	AZ		10/16/2015	3.750	453,149		168				680,000	10/16/2015
PH7134723019		WESTPORT	CT		12/23/2015	3.679	780,078		232				1,130,000	12/23/2015
PH7134723431		PARKER	CO		10/29/2015	3.964	416,303		(113)				590,000	10/29/2015
PH7134842876		ARLINGTON	VA		11/13/2015	3.964	495,545		54				925,000	11/13/2015
PH7134953244		MALVERN	PA		12/11/2015	3.893	476,180		(45)				675,000	12/11/2015
PH7135019193		ARLINGTON	VA		01/15/2016	3.804	837,516		(15)				1,350,000	01/15/2016
PH7135056070		TRAFFORD	PA		04/22/2016	3.940	466,821		(218)				724,900	04/22/2016
PH7135211105		PLEASANTON	CA		12/11/2015	3.696	674,519		183				975,000	12/11/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PH7135362676		FLEMINGTON	NJ		04/08/2016	3.929	555,932		(58)				802,000	04/08/2016
PH7135399710		SUMMIT	NJ		01/15/2016	3.768	639,627		(11)				1,260,000	01/15/2016
PH7135549470		GREENWOOD VILLAGE	CO		01/28/2016	4.071	673,854		50				1,250,000	01/28/2016
PH7136100851		CAMBRIA	CA		04/08/2016	4.214	590,723		(101)				1,045,000	04/08/2016
0399999. Mortgages in good standing - Residential mortgages-all other							545,225,394		(100,404)		355,185		973,220,421	XXX
0416002		BOSTON	MA		07/23/2014	4.400	37,956,902						126,100,000	07/07/2014
0433901		ST PETERSBURG	FL		12/13/2002	5.700	813,686						16,578,984	11/21/2002
0433902		ST PETERSBURG	FL		12/13/2002	5.700	3,092,006						63,000,124	11/21/2002
0433903		ST PETERSBURG	FL		01/30/2004	5.700	2,264,650						46,145,892	11/21/2002
0450203		CORALVILLE	IA		08/03/2012	5.710	92,595,876						169,500,000	07/24/2012
0463803		ARLINGTON	TX		08/03/2012	5.570	225,839,401						432,400,000	07/24/2012
0473203		FRIENDSWOOD	TX		08/03/2012	5.520	225,650,290						450,000,000	07/25/2012
0491204		DALLAS	TX		09/06/2012	4.000	250,000,000						401,000,000	01/23/2012
0499002		LEXINGTON	KY		04/26/2011	5.420	67,562,246						145,000,000	04/01/2011
0524201		SACRAMENTO	CA		01/28/2011	6.000	21,155,370						85,500,000	12/06/2010
0534705		PALMYRA	PA		10/15/2013	4.050	48,738,336						88,500,000	09/19/2013
0534706		DALLAS	TX		10/15/2013	4.050	36,677,663						66,600,000	09/19/2013
0545702		SAN DIEGO	CA		02/11/2013	4.500	69,156,742						134,500,000	02/04/2013
0548901		Atlanta	GA		05/03/2013	3.500	64,678,807						115,600,000	04/23/2013
0552604		RICHMOND	VA		08/30/2013	3.740	89,065,714						224,750,000	02/05/2018
0552701		NEW YORK	NY		09/13/2013	4.270	44,111,660						80,900,000	07/17/2013
0553801		COLUMBUS	OH		02/11/2013	3.900	217,839,995						502,390,852	02/04/2016
0553802		COLUMBUS	OH		03/04/2016	4.460	15,073,954						34,609,148	02/04/2016
0582812		DFW Airport	TX		06/03/2014	4.080	53,408,290						102,100,000	05/01/2014
0582813		Southaven	MS		06/03/2014	4.080	17,079,143						32,650,000	05/01/2014
0582814		San Bernardino	CA		06/03/2014	4.080	47,078,804						90,000,000	05/01/2014
0582815		San Bernardino	CA		06/03/2014	4.080	43,024,795						82,250,000	05/01/2014
0584501		Seattle	WA		12/29/2011	5.960	67,859,398						142,562,500	12/23/2011
0584502		Seattle	WA		12/29/2011	4.000	34,759,141						72,824,400	12/23/2011
0591002		SILVER SPRING	MD		09/03/2013	3.950	124,000,000						246,498,438	08/19/2013
0591003		SILVER SPRING	MD		05/11/2018	5.500	4,000,000						7,951,563	08/19/2013
0593401		Austin	TX		06/26/2015	3.860	26,000,000						51,000,000	06/17/2015
0606801		Willow Grove	PA		09/21/2015	3.880	74,559,253						171,200,000	09/01/2015
0611500		LAS VEGAS	NV		09/27/2005	5.320	5,207,385						27,600,000	08/31/2005
0613100		LAS VEGAS	NV		12/20/2006	5.800	7,024,105						27,600,000	08/31/2005
0624600		CHICAGO	IL		01/03/2006	5.600	91,132,224						244,000,000	05/01/2016
0626400		LANSDOWNE	VA		05/30/2007	5.620	28,533,062						84,000,000	04/13/2007
0628401		SECAUCUS	NJ		11/12/2015	4.000	63,855,326						136,104,348	11/23/2020
0628402		Secaucus	NJ		12/30/2020	3.000	50,000,000						104,695,652	11/23/2020
0635601		SAN ANTONIO	TX		09/05/2007	5.970	6,675,829						19,800,000	12/19/2012
0642800		HOUSTON	TX		09/27/2007	5.250	32,636,273						59,506,775	07/06/2016
0642801		HOUSTON	TX		07/28/2016	5.250	2,190,069						3,993,224	07/06/2016
0661801		Potomac	MD		01/29/2019	4.970	62,640,000						104,800,000	01/03/2019
0663700		NEW YORK	NY		04/01/2008	6.220	25,738,725						69,200,000	01/18/2008
0666901		WINTER PARK	FL		10/31/2014	3.840	71,000,000						130,000,000	10/31/2014
0677101		San Diego	CA		08/27/2013	4.800	84,893,798						211,200,115	10/26/2017
0677102		San Diego	CA		12/20/2017	4.200	27,873,461						68,799,885	10/26/2017
0683100		NORFOLK	VA		05/06/2011	5.390	48,672,572						81,000,000	08/09/2019
0688600		Ventura	CA		03/30/2012	4.000	111,490,477						155,000,000	12/29/2020
0689300		Durham	NC		04/06/2012	4.360	111,103,415						212,000,000	04/03/2012
0689800		HOUSTON	TX		09/28/2012	4.000	74,206,658						154,500,000	07/13/2012
0690400		POTOMAC	MD		09/14/2012	4.250	18,093,287						29,300,000	08/16/2012
0691200		CHERRY HILL	NJ		08/15/2012	3.900	127,920,819						255,000,000	08/08/2012
0691300		HOUSTON	TX		02/21/2013	3.870	65,350,921						97,900,000	06/30/2018
0691700		Los Angeles	CA		08/22/2012	3.900	37,523,461						66,700,000	07/25/2012
0693900		Dallas	TX		12/21/2012	3.800	31,499,025						61,600,000	12/13/2012
0694400		FAIRFAX	VA		02/28/2013	3.700	74,685,388						124,300,000	02/15/2013
0695000		FORT WORTH	TX		04/08/2013	3.850	53,408,189						108,150,000	04/02/2013
0696400		NEW YORK	NY		07/31/2013	4.070	78,918,961						166,750,000	07/03/2013
0696500		NEW YORK	NY		07/31/2013	4.070	70,150,188						177,700,000	07/08/2013
0696900		Los Angeles	CA		06/27/2013	3.490	116,432,025						193,000,000	06/02/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0697600		New York	NY		08/01/2013	4.310	18,400,099						44,200,000	06/26/2013
0697900		New York	NY		09/13/2013	4.990	62,000,000						115,000,000	08/09/2013
0698000		Annapolis	MD		10/01/2013	4.810	98,990,428						147,500,000	09/03/2013
0698800		McLean	VA		08/30/2013	4.100	236,188,732						583,333,333	08/16/2013
0699300		DENVER	CO		10/30/2013	4.410	69,236,574						158,000,000	10/24/2013
0699800		BLOOMFIELD	CT		01/13/2014	5.020	31,559,853						53,170,000	01/03/2013
0700300		ANDOVER	MA		12/20/2013	4.670	33,783,041						63,000,000	10/24/2013
0700800		BROOMFIELD	CO		11/08/2013	3.850	98,505,515						254,100,000	10/29/2013
0701100		HOUSTON	TX		04/04/2014	4.380	40,360,000						86,500,000	01/15/2014
0701101		HOUSTON	TX		04/04/2014	4.380	32,800,000						70,300,000	01/15/2014
0701103		SEATTLE	WA		04/04/2014	4.380	86,217,030						137,900,000	01/15/2014
0701104		SUNNYVALE	CA		04/04/2014	4.380	197,684,502						295,000,000	01/15/2014
0701106		PORTLAND	OR		04/04/2014	4.380	141,000,000						302,200,000	01/15/2014
0701109		Chicago	IL		09/30/2016	4.380	131,638,468						306,000,000	09/14/2016
0701111		San Francisco	CA		07/15/2021	4.380	170,300,000						1,012,000,000	06/28/2021
0701500		PHILADELPHIA	PA		12/06/2013	4.800	44,893,698						79,600,000	12/03/2013
0702500		WARWICK	RI		01/13/2014	5.020	21,039,902						33,950,000	12/23/2013
0703600		New York	NY		03/12/2014	4.940	67,028,762						166,400,000	03/10/2014
0703700		MCLEAN	VA		04/29/2014	4.690	91,298,668						177,000,000	02/19/2014
0703900		Glenview	IL		07/01/2014	4.630	39,153,862						62,500,000	04/17/2014
0704700		STAMFORD	CT		06/19/2014	4.930	77,007,546						136,000,000	06/01/2014
0704800		Houston	TX		05/30/2014	4.430	239,796,379				1,338,173		205,000,000	02/28/2021
0705800		Chicago	IL		07/17/2014	3.850	200,000,000						381,740,977	03/29/2018
0705801		Chicago	IL		04/19/2018	4.590	35,500,000						67,759,023	03/29/2018
0706100 (GBP 98,147,658)		BOLTON	GBR		07/10/2014	4.255	132,847,763					(944,894)	183,030,924	04/30/2021
0706700		ATLANTA	GA		08/15/2014	3.960	275,000,000						601,000,000	08/04/2014
0706800		Boston	MA		08/20/2014	3.810	164,603,132						346,000,000	12/21/2016
0707600		Atlanta	GA		10/10/2014	3.670	40,837,500						97,700,000	09/03/2014
0708400		Manteca	CA		08/19/2014	4.360	4,632,306						9,396,885	07/10/2015
0708401		San Juan Capistrano	CA		08/19/2014	4.260	1,577,298						3,227,163	07/10/2015
0708402		Los Angeles	CA		08/19/2014	4.210	1,877,302						3,851,917	07/10/2015
0708403		Los Angeles	CA		08/19/2014	4.210	1,252,588						2,573,602	07/10/2015
0708404		San Diego	CA		08/19/2014	3.760	830,182						1,724,705	07/10/2015
0708405		Healsburg	CA		08/19/2014	3.750	301,853						780,269	07/10/2015
0708406		Sanger	CA		10/16/2014	3.750	412,988						869,359	07/10/2015
0708407		Van Nuys	CA		10/16/2014	4.310	4,422,765						8,962,154	07/10/2015
0708408		Gainesville	GA		09/29/2015	4.100	2,072,802						4,191,235	07/10/2015
0708800		Austin	TX		10/14/2014	3.750	76,411,339						197,700,000	05/05/2021
0711100		BEL AIR	MD		12/05/2014	3.860	45,518,946						73,303,030	12/01/2014
0711700 (GBP 101,174,708)		London	GBR		12/22/2014	3.709	136,945,026					(1,411,387)	334,682,611	04/30/2021
0712200		Weehawken	NJ		02/27/2015	4.000	170,035,914						310,100,000	02/10/2015
0712900		Fountain Valley	CA		06/05/2015	3.800	110,545,294						196,400,000	05/01/2015
0713000		Alexandria	VA		02/17/2015	3.950	32,350,586						54,000,000	01/21/2015
0713400		Cambridge	MA		12/17/2015	4.300	275,000,000						455,000,000	11/23/2015
0713700		New York	NY		02/05/2015	4.950	52,921,046						700,000,000	09/16/2014
0714100		Newton	MA		07/31/2015	3.950	131,781,273						202,000,000	07/11/2015
0714201		Charlotte	NC		07/10/2017	3.750	79,165,846						123,050,000	07/06/2017
0715100		Austin	TX		06/09/2015	3.700	19,198,819						28,950,000	05/15/2015
0715200		KEARNY	NJ		10/21/2015	3.780	39,623,259						66,100,000	06/11/2015
0716300		Houston	TX		12/31/2015	4.100	235,435,818						366,692,000	09/11/2015
0716400		Walnut Creek	CA		08/26/2015	3.980	93,990,396						150,500,000	08/10/2015
0716600		Frisco	TX		08/10/2015	3.830	43,118,831						66,600,000	07/31/2015
0717000		Bellevue	WA		09/24/2015	4.200	219,387,254						394,000,000	09/11/2015
0717300		Coppell	TX		08/28/2015	4.040	63,571,833						93,000,000	08/12/2015
0717700		ARLINGTON	VA		11/04/2015	4.000	63,757,857						99,000,000	09/02/2015
0717800		Mandan	ND		10/08/2015	5.290	950,614		(4,753)				2,702,700	03/16/2015
0717900		Austin	TX		08/11/2015	3.900	28,856,276						43,500,000	08/11/2015
0718200		Orlando	FL		09/16/2015	4.000	40,894,281						63,000,000	08/06/2015
0719000		San Antonio	TX		09/30/2015	3.720	30,507,190						51,500,000	09/23/2015
0719200		Manhasset	NY		11/20/2015	4.190	159,955,120						316,200,000	10/06/2015
0719500		Woodland Hills	CA		11/18/2015	3.680	42,690,460						79,100,000	10/13/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0719600		BOSTON	MA		11/17/2015	3.850	312,251,399						616,750,000	11/16/2015
0719700 (GBP 45,991,324)		CAMBRIDGE	GBR		12/11/2015	4.500	62,251,557					(430,446)	112,882,674	05/13/2019
0719800		Glendale	AZ		01/06/2016	4.050	133,333,334						236,666,667	10/27/2015
0719900		Cerritos	CA		10/30/2015	4.000	174,747,857						317,666,667	10/27/2015
0720000		PORTLAND	OR		10/29/2015	3.650	176,044,885						356,666,667	10/27/2015
0720500		SUWANEE	GA		12/17/2015	3.700	554,000,000						1,080,000,000	10/31/2020
0720700 (GBP 124,625,000)		London	GBR		11/18/2015	3.910	168,686,169					(1,738,519)	348,520,970	11/28/2019
0721000		Seattle	WA		01/20/2016	3.930	51,722,698						90,750,000	01/19/2016
0721300		THE COLONY	TX		03/15/2016	4.020	62,587,816						92,700,000	03/11/2016
0722300		CEDAR PARK	TX		03/07/2016	4.030	29,553,490						46,400,000	02/22/2016
0722400		Kansas City	MO		03/28/2016	3.850	304,069,095						582,200,000	03/23/2016
0722500		Alpharetta	GA		05/20/2016	3.700	47,311,118						72,000,000	04/29/2016
0722700		Atlanta	GA		06/29/2016	3.920	34,742,564						59,100,000	04/20/2016
0800900		Lawrence Township	NJ		04/25/2016	6.000	30,000,000						55,500,000	03/25/2016
0801300		Washington	DC		08/11/2016	3.600	400,000,000						699,000,000	07/06/2016
0802400		Cambridge	MA		09/28/2016	3.700	80,000,000						238,438,000	10/22/2021
0802401		Cambridge	MA		12/10/2021	3.350	93,000,000						181,062,000	10/22/2021
0802500		Falls Church	VA		11/10/2016	3.800	86,510,162						129,400,000	09/14/2016
0802800		YORK	PA		12/14/2016	3.500	345,000,000						673,697,753	08/19/2019
0802801		YORK	PA		09/26/2019	4.550	100,000,000						28,202,247	08/19/2019
0803200		Pottstown	PA		11/02/2016	3.620	55,916,546						88,000,000	10/06/2016
0803300		Sarasota	FL		10/24/2016	3.400	280,000,000						525,000,000	10/12/2016
0803400 (GBP 47,700,000)		Heston	GBR		09/15/2016	3.029	64,564,335					(665,415)	104,395,099	03/31/2020
0803401 (GBP 58,035,600)		Heston	GBR		10/18/2017	2.950	78,554,086					(809,597)	130,838,706	03/31/2020
0803402 (GBP 15,990,000)		Enfield	GBR		04/12/2018	3.140	21,643,265					(223,061)	37,389,865	03/31/2020
0803403 (GBP 16,055,000)		London	GBR		10/24/2018	3.238	21,731,245					(223,967)	32,435,286	03/31/2020
0803404 (GBP 70,080,900)		Hackbridge	GBR		04/25/2020	3.150	94,858,002					(977,629)	52,043,871	03/31/2020
0803405 (GBP 131,776,000)		Cricklewood	GBR		05/05/2021	3.238	178,365,405					(4,935,011)	306,044,292	03/31/2021
0803900		Mountain View	CA		11/21/2016	3.560	103,000,000						165,000,000	11/02/2016
0804100 (GBP 165,000,000)		Blackburn	GBR		01/03/2017	3.449	223,335,750					(2,301,750)	340,037,667	01/18/2021
0804101 (GBP 35,000,000)		London	GBR		11/09/2021	6.045	47,374,250					(56,000)	72,129,202	01/18/2021
0832200		Woodbridge	VA		11/18/2016	4.550	125,000,000						229,867,788	10/04/2016
0832400		Charlotte	NC		02/01/2017	3.480	35,550,000						78,550,000	12/08/2016
0832500		Arlington	VA		02/01/2017	3.480	40,500,000						94,600,000	12/12/2016
0832600		Arlington	VA		02/01/2017	3.480	44,235,000						99,000,000	12/13/2016
0832700		Sandy Springs	GA		02/28/2017	3.900	40,063,416						92,300,000	12/01/2016
0832800		San Antonio	TX		02/01/2017	3.480	33,930,000						76,500,000	12/14/2016
0832900		Denver	CO		02/01/2017	3.480	45,000,000						101,000,000	12/14/2016
0833600		Harrisburg	PA		12/29/2016	4.090	46,753,650						70,800,000	11/29/2016
0833800		ATLANTA	GA		12/20/2016	4.370	42,406,886						80,750,000	11/30/2016
0834200 (GBP 140,118,000)		Birmingham	GBR		02/08/2017	3.405	189,656,719					(1,954,646)	290,848,143	05/17/2019
0834300		Charlotte	NC		03/01/2017	4.400	154,976,250						257,475,000	12/15/2016
0834800 (GBP 72,312,500)		LONDON	GBR		01/18/2017	3.450	97,878,584					(1,008,759)	120,023,060	04/30/2021
0835100		Boston	MA		03/29/2017	3.850	380,000,000						697,000,000	03/06/2017
0835800		Denver	CO		03/20/2017	3.980	81,900,000						126,900,000	01/30/2017
0836900		Calabasas	CA		05/08/2017	3.910	125,000,000						210,000,000	03/23/2017
0837000		Tysons	VA		06/05/2017	4.670	195,521,428						323,000,000	03/05/2017
0837500		Boston	MA		04/11/2017	4.150	110,800,000						191,100,000	04/06/2017
0837700		Raleigh	NC		05/01/2017	3.820	146,724,284						235,000,000	04/19/2017
0837800		Oklahoma City	OK		05/11/2017	3.900	52,779,000						86,000,000	04/25/2017
0837900		Austin	TX		05/11/2017	4.030	111,524,478						173,400,000	04/25/2017
0838000		Austin	TX		05/11/2017	4.130	58,893,946						101,000,000	04/25/2017
0838500		Frederick	MD		05/11/2017	3.750	113,372,121						171,000,000	04/21/2017
0838501		Frederick	MD		11/05/2020	2.850	29,850,000						49,750,000	09/16/2020
0839200		Ft. Lauderdale	FL		06/05/2017	3.500	65,000,000						133,600,000	05/01/2017
0839300		San Diego	CA		06/29/2017	3.790	94,000,000						144,700,000	06/06/2017
0839400		La Jolla	CA		06/29/2017	3.790	60,000,000						101,000,000	06/08/2017
0839500		Boston	MA		05/22/2017	3.850	99,207,808						178,000,000	05/16/2017
0840000		Seattle	WA		08/30/2017	4.150	70,000,000						108,500,000	08/11/2017
0841400		Austin	TX		06/08/2017	4.210	36,500,000						54,600,000	05/10/2017
0841700		Irvine	CA		07/27/2017	3.750	88,000,000						149,000,000	06/21/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0841800 (GBP 46,680,000)		HAMMERSMITH	GBR		06/15/2017	2.900	63,183,714					(651,186)	80,952,806	04/30/2021
0842300		Dallas	TX		08/15/2017	3.580	225,000,000						613,000,000	08/01/2017
0842800		Bellevue	WA		10/02/2017	3.790	47,810,969		28,358				81,000,000	08/21/2017
0843500		Englewood	NJ		09/28/2017	4.200	52,778,188						85,100,000	08/28/2017
0843600		Mt Arlington	NJ		09/19/2017	4.210	70,568,872						101,000,000	09/01/2017
0843800		Los Angeles	CA		08/10/2017	3.760	70,290,000						108,800,000	08/03/2017
0844500		San Francisco	CA		09/29/2017	3.600	140,000,000						255,000,000	09/14/2017
0844600		Los Angeles	CA		09/29/2017	3.700	67,700,000						148,200,000	08/16/2017
0846300		Santa Monica	CA		09/05/2017	3.740	83,325,000						150,500,000	08/29/2017
0846400		Hoffman Estates	IL		10/04/2017	3.550	174,025,677						347,720,000	07/23/2018
0846900		Freehold	NJ		10/19/2017	3.900	200,000,000						448,000,000	09/25/2017
0847000		Marlton	NJ		11/15/2017	3.860	37,400,000						58,300,000	11/02/2017
0847100		Rockaway	NJ		11/15/2017	3.780	27,800,000						43,600,000	11/07/2017
0847400		Middletown	NJ		11/15/2017	3.780	31,400,000						52,000,000	11/03/2017
0847600		Denver	CO		12/19/2017	3.840	21,725,000						40,700,000	11/29/2017
0848100		Chicago	IL		12/15/2017	3.930	55,200,000						85,000,000	12/05/2017
0848500		Newport Beach	CA		01/19/2018	3.540	112,000,000						194,000,000	11/21/2017
0848900		Houston	TX		01/25/2018	3.810	28,000,000						43,700,000	12/08/2017
0849400 (GBP 157,750,000)		LONDON	GBR		11/15/2017	2.933	213,522,513					(2,200,613)	278,811,707	04/30/2021
0849600		Scarsdale	NY		12/28/2017	4.480	196,377,781						308,160,000	11/09/2017
0849900		San Francisco	CA		01/11/2018	3.750	24,000,000						48,000,000	01/05/2018
0849901		Gig Harbor	WA		03/13/2018	3.780	33,587,970						69,000,000	02/23/2018
0849902		Bakersfield	CA		06/12/2018	3.870	201,766,646						398,900,000	03/19/2018
0850400		Washington	DC		12/27/2017	3.850	64,300,000						117,100,000	12/18/2017
0850500		Charlotte	NC		12/22/2017	3.800	42,435,366						75,800,000	12/14/2017
0851000		Metuchen	NJ		12/29/2017	3.900	68,852,123						98,000,000	12/28/2017
0851700		Athens	GA		05/16/2018	4.130	46,200,000						77,400,000	03/19/2018
0851900		Houston	TX		02/16/2018	3.750	36,500,000						58,700,000	01/17/2018
0852000		Houston	TX		02/16/2018	3.750	44,500,000						70,500,000	01/17/2018
0852500		Orlando	FL		02/20/2018	3.990	33,463,594		4,817				50,400,000	01/15/2018
0853300		Novi	MI		03/14/2018	5.750	94,218,784						184,300,000	02/06/2018
0853600		Minneapolis	MN		05/16/2018	4.130	83,200,000						133,000,000	03/12/2018
0853700 (GBP 196,800,000)		London	GBR		01/31/2018	3.021	266,378,640					(2,745,360)	432,770,126	04/30/2021
0853900		San Mateo	CA		03/26/2018	3.850	132,910,000						245,100,000	03/09/2018
0854500		San Diego	CA		05/08/2018	4.070	75,000,000						121,000,000	05/08/2018
0854600 (GBP 243,516,750)		London	GBR		02/20/2018	3.094	329,612,097					(3,397,059)	1,041,899,994	04/30/2021
0854900 (GBP 230,100,000)		London	GBR		03/23/2018	3.070	311,451,855					(3,209,895)	1,005,402,957	04/30/2021
0855000 (GBP 19,800,000)		Manchester	GBR		03/21/2018	2.957	26,800,290					(276,210)	48,840,697	04/30/2021
0855100 (GBP 24,675,000)		Nottingham	GBR		08/30/2018	4.506	33,398,846					(344,216)	65,524,795	11/07/2019
0855400 (GBP 35,660,472)		Wembley	GBR		02/21/2018	2.830	48,268,232					(497,464)	84,290,442	04/30/2021
0855500 (GBP 50,000,000)		London	GBR		03/14/2018	5.250	67,677,500					(697,500)	358,262,816	04/30/2021
0855800		Newport Beach	CA		05/30/2018	4.170	250,000,000						435,000,000	04/13/2018
0855900		San Francisco	CA		03/26/2018	4.930	86,250,000						136,243,637	02/26/2018
0855901		San Francisco	CA		03/26/2018	4.930	28,750,000						45,414,546	02/26/2018
0856300		Hackensack	NJ		05/22/2018	4.000	40,211,902						71,700,000	04/25/2018
0856800		San Jose	CA		07/11/2018	4.160	41,250,000						79,200,000	05/29/2018
0857000		Hopkins	MN		06/26/2018	4.270	49,287,314						72,550,000	05/24/2018
0857100		New York	NY		06/28/2018	4.180	63,550,424						178,000,000	04/30/2018
0857200		Washington	DC		06/01/2018	3.910	130,000,000						293,000,000	04/25/2018
0858300		San Mateo	CA		07/02/2018	4.130	85,000,000						141,900,000	04/27/2018
0858700		Hingham	MA		06/26/2018	4.200	150,000,000						252,450,000	06/13/2018
0858900		Chicago	IL		06/19/2018	4.240	100,000,000						173,684,211	06/11/2018
0859500 (GBP 52,000,000)		London	GBR		04/24/2018	3.159	70,384,600					(725,400)	150,458,613	04/30/2021
0860000 (GBP 182,000,000)		London	GBR		05/11/2018	3.006	246,346,100					(2,538,900)	356,842,989	04/30/2021
0860800		Philadelphia	PA		07/10/2018	4.400	84,541,566						144,345,455	06/26/2018
0862900		Philadelphia	PA		07/27/2018	4.060	102,200,000						170,800,000	07/18/2018
0863200		Playa Vista	CA		08/30/2018	3.990	115,000,000						233,000,000	07/22/2018
0863400		Kirkland	WA		08/01/2018	4.140	46,991,963						86,000,000	07/26/2018
0864100		Montvale	NJ		10/09/2018	4.080	60,000,000						89,600,000	08/07/2018
0864200		New Milford	NJ		10/09/2018	4.080	27,000,000						41,000,000	08/15/2018
0864300		Washington	DC		11/19/2018	4.330	555,000,000						940,000,000	10/08/2018

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
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0864500		New York	NY		10/02/2018	4.450	58,000,000						107,500,000	08/28/2018
0864700		Seattle	WA		08/24/2018	4.190	120,000,000						238,588,235	08/14/2018
0864800		Houston	TX		10/10/2018	4.360	236,000,000						488,275,862	09/13/2018
0866800		Delray Beach	FL		09/27/2018	4.310	60,125,000						92,900,000	09/20/2018
0866900		Miami Beach	FL		10/16/2018	4.390	84,750,000						144,200,000	09/11/2018
0867700 (AUD 20,600,000)		Brisbane	AUS		10/04/2018	4.650	14,987,530					(894,040)	26,107,823	07/12/2018
0869500		Chicago	IL		11/07/2018	4.430	141,666,667						255,666,666	10/25/2018
0869600		Brooklyn Park	MN		01/31/2019	4.577	96,000,000						142,789,955	12/03/2018
0870100		Maple Grove	MN		04/18/2019	4.400	51,100,000						83,600,000	01/02/2019
0870400		Fontana	CA		12/11/2018	4.490	135,000,000						249,400,000	10/24/2018
0870600		Maplewood	NJ		04/16/2019	4.550	32,000,000						50,400,000	11/13/2018
0871400		Austin	TX		12/14/2018	4.490	80,725,000						137,000,000	12/05/2018
0872000		Bothell	WA		12/31/2018	4.300	43,000,000						72,700,000	12/13/2018
0873900		Shelby Charter	MI		03/18/2019	4.150	384,000,000						659,000,000	01/02/2019
0874300		Austin	TX		03/05/2019	4.250	330,000,000						602,900,000	01/15/2019
0874400		New York	NY		04/11/2019	4.800	255,270,000						394,817,600	02/06/2019
0874900		Brooklyn	NY		03/14/2019	4.310	330,000,000						551,000,000	01/28/2019
0875600		Pearland	TX		01/24/2019	4.200	28,750,000						58,200,000	01/08/2019
0875900		Sugar Land	TX		01/25/2019	4.350	42,000,000						70,000,000	01/07/2019
0876200 (EUR 90,000,000)		Dublin	IRL		03/08/2019	2.150	101,457,835		466,081			(7,369,137)	135,049,565	04/30/2021
0876300		Colorado Springs	CO		01/25/2019	4.400	120,156,667						237,900,000	01/17/2019
0877200		East Elmhurst	NY		02/07/2019	4.290	177,000,000						293,000,000	02/01/2019
0877201		East Elmhurst	NY		11/13/2020	3.000	10,000,000						19,100,000	10/13/2020
0879200 (AUD 65,000,000)		Liverpool	AUS		10/15/2019	3.750	47,290,750					(2,821,000)	77,004,100	10/02/2019
0879400 (GBP 55,560,000)		London	GBR		04/15/2019	2.950	75,203,238					(775,062)	121,272,000	04/30/2021
0879500		Bothell	WA		03/01/2019	4.170	62,400,000						113,500,000	02/13/2019
0880400		Santa Monica	CA		07/11/2019	4.000	92,600,000						170,685,893	04/25/2019
0881200		West Hollywood	CA		07/11/2019	4.000	29,775,000						49,898,793	04/18/2019
0881500		San Francisco	CA		07/11/2019	3.980	135,000,000						221,000,000	05/31/2019
0881900 (AUD 200,000,000)		North Strathfield	AUS		04/16/2019	4.450	145,510,000					(8,680,000)	204,897,622	04/03/2019
0883300		San Francisco	CA		06/06/2019	4.210	92,000,000						160,000,000	05/13/2019
0884100		Waterford	MI		06/03/2019	3.880	166,650,000						295,000,000	05/28/2019
0884500		Windermere	FL		08/01/2019	3.820	50,250,000						80,600,000	05/30/2019
0884600		Moreno Valley	CA		07/16/2019	3.870	162,069,000						313,800,000	06/11/2019
0884601		Rialto	CA		07/10/2020	3.520	68,900,000						112,900,000	06/23/2020
0884800 (GBP 155,500,000)		London	GBR		07/29/2019	2.600	210,477,025					(2,169,225)	826,730,517	04/30/2021
0885000		Culver City	CA		07/11/2019	4.000	39,400,000						65,689,428	05/08/2019
0886600		Lockport	IL		08/07/2019	3.800	83,000,000						136,270,000	07/02/2019
0887600 (GBP 59,916,551)		Warrington	GBR		10/04/2019	2.943	81,100,048					(1,085,951)	147,034,301	12/16/2020
0887601 (EUR 44,324,500)		Dublin	IRL		10/04/2019	2.392	50,463,443					(3,685,582)	73,571,981	12/16/2020
0887603 (EUR 58,257,000)		Dublin	IRL		07/23/2021	2.900	66,325,595					(293,219)	96,697,828	12/16/2020
0887604 (GBP 5,192,222)		Warrington	GBR		12/10/2021	2.943	7,027,932					159,142	12,741,634	12/16/2020
0887606 (EUR 53,257,700)		Illescas	ESP		12/23/2021	1.700	60,633,891					407,421	141,561,827	12/01/2021
0887607 (EUR 7,650,000)		Illescas	ESP		12/23/2021	2.750	8,709,525					58,523	14,592,542	12/01/2021
0887700 (AUD 130,900,000)		South Brisbane	AUS		09/24/2019	3.700	95,236,295					(5,681,060)	185,398,871	07/22/2019
0888000		Miami	FL		08/15/2019	3.850	80,000,000						132,000,000	08/01/2019
0889000		Fort Lauderdale	FL		09/10/2019	3.820	55,000,000						93,400,000	07/31/2019
0890500		Jersey City	NJ		10/03/2019	3.500	102,000,000						163,900,000	09/10/2019
0894100		San Diego	CA		10/25/2019	3.400	35,500,000						59,400,000	10/04/2019
0894300		Nashville	TN		09/30/2019	3.850	77,000,000						129,000,000	09/16/2019
0901500		Charlotte	NC		11/12/2019	3.550	39,650,000						61,900,000	10/22/2019
0902400		Neptune City	NJ		12/16/2019	3.500	57,000,000						84,500,000	10/23/2019
0902700		Chicago	IL		11/04/2019	3.500	26,100,000						41,000,000	10/09/2019
0903600		Sandy Springs	GA		12/20/2019	3.500	48,000,000						70,000,000	12/04/2019
0905500		Maitland	FL		12/11/2019	3.550	68,500,000						106,000,000	12/05/2019
0906600		Brooklyn	NY		03/26/2020	3.500	47,000,000						91,000,000	01/23/2020
0906900		Austin	TX		02/20/2020	3.550	105,600,000						201,800,000	01/27/2020
0907000		Alexandria	VA		01/24/2020	3.350	76,000,000						127,000,000	01/15/2020
0907100		Dallas	TX		02/06/2020	3.400	93,500,000						181,000,000	01/16/2020
0908700		Tampa	FL		02/28/2020	3.350	66,000,000						121,500,000	01/29/2020
0909000		Linden	NJ		05/21/2020	3.740	139,000,000						239,600,000	04/08/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0909100		El Segundo	CA		12/23/2019	1.708	165,538,588		319,041				234,132,847	12/16/2019
0909101		El Segundo	CA		12/23/2019	2.355	14,917,630						7,167,914	12/16/2019
0909500		San Diego	CA		02/27/2020	3.350	43,000,000						67,600,000	01/10/2020
0910000		Nashville	TN		01/30/2020	3.460	52,250,000						81,000,000	01/28/2020
0911200		Playa Vista	CA		02/14/2020	3.300	245,000,000						517,000,000	01/29/2020
0911400		Denver	CO		02/06/2020	4.750	50,600,000						64,436,997	11/14/2019
0911500		Des Plaines	IL		03/02/2020	3.420	76,000,000						129,000,000	02/03/2020
0911600		Irvine	CA		04/09/2020	3.350	178,800,000						303,600,000	03/11/2020
0915400		Burlingame	CA		04/30/2020	3.350	70,000,000						108,000,000	03/05/2020
0915700 (AUD 80,145,000)		Spring Hill	AUS		03/16/2020	3.500	58,309,495					(3,478,293)	83,954,003	01/03/2020
0915900		Atlanta	GA		05/29/2020	3.473	60,000,000						113,000,000	07/27/2021
0918200		Jersey City	NJ		05/27/2021	3.350	52,000,000						81,200,000	04/22/2021
0918300		Jersey City	NJ		10/27/2021	3.070	80,000,000						119,100,000	07/15/2021
0919000		Sandy Springs	GA		10/14/2020	3.750	49,300,000						100,100,000	10/31/2020
0919200		San Jose,	CA		06/25/2020	3.300	59,300,000						95,500,000	06/01/2020
0919400		Boston	MA		09/24/2020	3.500	260,000,000						423,000,000	09/08/2020
0919500		River Grove	IL		08/21/2020	3.250	54,000,000						105,300,000	08/17/2020
0920000 (GBP 47,340,000)		London	GBR		08/06/2020	2.850	64,077,057					(660,393)	98,835,360	04/30/2021
0920400		Louisville	CO		08/26/2020	3.450	31,850,000						49,300,000	08/24/2020
0920700 (EUR 110,900,000)		Frankfurt	DEU		10/07/2020	3.200	126,259,650					(5,363,755)	433,368,165	07/16/2020
0921000		Tracy	CA		10/15/2020	2.900	118,500,000						191,700,000	08/13/2020
0922200		Shoemakersville	PA		12/02/2020	2.970	328,988,972						1,291,100,000	09/02/2020
0922600		Carteret	NJ		11/06/2020	2.750	32,750,000						61,100,000	09/24/2020
0923200		Medley	FL		10/16/2020	2.900	49,200,000						92,270,000	09/24/2020
0923400		Milpitas	CA		01/13/2021	3.100	59,000,000						93,800,000	11/04/2020
0924500		Northborough	MA		10/29/2020	3.150	68,800,000						105,910,000	10/08/2020
0924600		Secaucus	NJ		11/24/2020	2.700	32,000,000						49,900,000	11/09/2020
0925700		Charlotte	NC		12/15/2020	2.800	51,650,000						79,850,000	11/04/2020
0926400		Frisco	TX		01/14/2021	2.900	53,200,000						76,300,000	12/30/2020
0926800		Fairburn	GA		02/05/2021	2.500	210,570,000						364,000,000	12/11/2020
0927800		Washington	DC		03/19/2021	3.030	92,070,000						153,900,000	02/08/2021
0927900		Cambridge	MA		02/17/2021	2.590	88,000,000						195,400,000	01/25/2021
0928000		Fontana	CA		03/16/2021	2.580	202,600,000						344,950,000	02/23/2021
0928800		Washington	DC		03/19/2021	3.030	88,000,000						147,000,000	02/08/2021
0930900		Boynton Beach	FL		01/29/2021	2.700	84,000,000						142,700,000	01/12/2021
0931300		Denver	CO		02/26/2021	2.700	51,450,000						84,750,000	02/19/2021
0934400		Henderson	NV		05/07/2021	2.960	51,603,000						91,700,000	04/28/2021
0935400		Meridian	ID		04/19/2021	3.030	39,600,000						66,400,000	04/05/2021
0935700		State College	PA		04/30/2021	3.070	60,000,000						99,550,000	04/14/2021
0936500		Austin	TX		04/22/2021	2.770	95,000,000						177,000,000	04/14/2021
0937600		Mesa	AZ		08/05/2021	3.070	67,000,000						118,500,000	05/07/2021
0937700		Philadelphia	PA		06/16/2021	2.920	46,000,000						79,800,000	04/19/2021
0938400		San Diego	CA		04/30/2021	3.020	90,000,000						155,700,000	04/28/2021
0939100 (AUD 135,000,000)		Zetland	AUS		07/16/2021	3.200	98,219,250					(1,053,250)	171,663,750	03/29/2021
0940900		Baltimore	MD		07/08/2021	3.130	148,650,000						273,700,000	06/22/2021
0942200		Miami	FL		06/08/2021	2.710	63,750,000						103,600,000	05/25/2021
0943400		Rancho Cucamongo	CA		06/29/2021	3.000	75,000,000						137,600,000	06/21/2021
0943500		Fort Worth	TX		07/12/2021	3.050	39,000,000						59,000,000	07/02/2021
0943700		Glendale	AZ		09/09/2021	3.100	50,160,000						51,900,000	08/24/2021
0944600		Bolingbrook	IL		08/02/2021	2.950	75,400,000						115,500,000	07/23/2021
0944800 (EUR 130,000,000)		Dublin	IRL		09/20/2021	1.399	148,005,000					(2,667,750)	421,940,759	09/01/2021
0949300		Elyria	OH		09/02/2021	2.702	63,825,000						112,897,500	07/14/2021
0952000		Durham	NC		09/30/2021	2.402	128,000,000						179,100,000	09/10/2021
0953400		Durham	NC		10/12/2021	2.752	55,000,000						85,300,000	09/13/2021
0955600		Torrance	CA		12/03/2021	3.050	50,475,000						86,250,000	11/10/2021
0955800		Atlanta	GA		12/22/2021	2.920	90,000,000						149,200,000	12/13/2021
0955900		Vista	CA		11/19/2021	3.140	100,000,000						154,000,000	11/04/2021
0956100		Tampa	FL		11/16/2021	3.000	81,000,000						136,000,000	11/06/2021
0956200		Reston	VA		11/15/2021	2.750	46,440,000						100,500,000	11/11/2021
0956700		Frisco	TX		12/15/2021	3.050	70,200,000						118,000,000	12/13/2021
0957200		Camarillo	CA		12/16/2021	3.030	132,000,000						239,800,000	11/30/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0957600		Rancho Cucamonga	CA		12/09/2021	2.850	461,140,000						730,100,000	11/08/2021
0958800		Austin	TX		12/23/2021	2.400	58,875,000						97,125,000	11/18/2021
0961100		Boston	MA		12/10/2021	2.600	166,400,000						235,500,000	12/08/2021
0962900 (GBP 44,093,949)		Wakefield	GBR		12/06/2021	3.950	59,683,365					4,776,513	121,774,310	11/23/2021
0962901 (GBP 11,719,989)		Wakefield	GBR		12/01/2021	3.050	15,863,592					230,093	192,396,813	11/23/2021
0963300 (NZL 140,000,000)		Auckland	NZL		12/21/2021	4.250	95,886,000					1,393,000	193,458,760	11/22/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							34,317,151,741		813,545		1,338,173	(74,617,908)	65,498,086,423	XXX
0694300		NEW YORK	NY		03/06/2013	5.952	49,156,087		(34,416)				97,000,000	01/28/2013
0696100		New York	NY		04/18/2013	5.650	72,547,500						210,800,000	03/19/2013
0707702		New York	NY		04/01/2018	5.375	89,250,000						121,125,000	07/09/2014
0709400		New York	NY		10/10/2014	5.375	170,000,000						272,673,267	09/29/2014
0718100		NEW YORK	NY		07/24/2015	5.520	96,500,000						160,398,649	06/23/2015
0718500 (GBP 92,500,000)		LONDON	GBR		11/20/2015	5.734	125,203,375					(1,290,375)	469,651,401	04/30/2021
0718800		New York	NY		08/26/2015	4.850	174,634,006		77,102				276,187,500	08/06/2015
0801201		New York	NY		04/01/2018	6.250	61,179,096		13,737				93,537,118	05/05/2016
0840100		New York	NY		05/19/2017	5.000	122,400,000						231,948,000	04/24/2017
0844700 (GBP 118,860,000)		London	GBR		07/28/2017	6.360	160,882,953					(1,658,097)	757,362,258	04/30/2021
0844800		New York	NY		07/19/2017	6.550	30,000,000						43,157,142	07/18/2017
0848301		New York	NY		12/13/2017	6.361	86,492,764						174,800,000	11/17/2017
0853800		Chicago	IL		03/28/2018	4.152	54,000,000						76,865,671	02/09/2018
0854100		Newark	CA		03/12/2018	4.160	96,789,528						216,692,147	01/11/2018
0859400		New York	NY		06/21/2018	6.710	180,150,000						265,653,703	05/18/2018
0876000		Cambridge	MA		01/18/2019	4.162	130,000,000						183,700,000	11/20/2018
0881901 (AUD 50,000,000)		North Strathfield	AUS		04/16/2019	9.500	36,377,500					(2,170,000)	51,224,406	04/03/2019
0903400		Austin	TX		10/22/2019	4.635	46,563,981						69,992,000	09/25/2019
0916600		Cary	NC		08/04/2020	5.850	6,236,462						216,000,000	07/27/2020
0919601		Cypress	CA		07/15/2020	6.550	15,848,203						24,150,000	07/08/2020
0923301		Berwyn	PA		12/21/2020	7.500	36,904,431						73,200,000	10/08/2020
0940101		Bronx	NY		06/30/2021	4.702	68,011,457						91,150,000	05/17/2021
0949301		Elyria	OH		09/02/2021	2.702	21,275,000						37,632,500	07/14/2021
0955601		Torrance	CA		12/03/2021	3.050	16,825,000						28,750,000	11/10/2021
0958801		Austin	TX		12/23/2021	2.400	19,625,000						32,375,000	11/18/2021
0699999. Mortgages in good standing - Mezzanine Loans							1,966,852,344		56,423			(5,118,472)	4,276,025,761	XXX
0899999. Total Mortgages in good standing							36,829,229,479		769,563		1,693,358	(79,736,380)	70,747,332,605	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							36,829,229,479		769,563		1,693,358	(79,736,380)	70,747,332,605	XXX

General Interrogatory:

1. Mortgages in good standing $ 133,913 unpaid taxes $ 10,205 interest due and unpaid.
2. Restructured mortgages $ unpaid taxes $ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ unpaid taxes $ interest due and unpaid.
4. Mortgages in process of foreclosure $ unpaid taxes $ interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1027557902	DENVER	CO		07/23/2021	3.875	784,814		1,165,000
PEB1027558070	DALLAS	TX		07/23/2021	3.750	545,330		1,375,000
PEB1027558076	MOUNT JULIET	TN		07/23/2021	3.990	593,027		860,000
PEB1027558435	WEDDINGTON	NC		07/23/2021	3.875	484,702		734,000
PEB1027559460	CINCINNATI	OH		07/23/2021	3.750	449,538		620,000
PEB1027602715	PONTE VEDRA BEACH	FL		07/23/2021	4.000	594,124		800,000
PEB1027606171	HALF MOON BAY	CA		07/23/2021	3.875	1,083,786		1,575,000
PEB1027606200	THOUSAND OAKS	CA		07/23/2021	3.875	441,176		625,000
PEB1027606900	POTOMAC	MD		07/23/2021	3.990	734,385		1,146,000
PEB1027608260	SIMI VALLEY	CA		07/23/2021	3.750	925,009		1,267,000
PEB1028559327	MOORPARK	CA		07/23/2021	4.125	400,287		550,000
PEB1143017039	WATCHUNG	NJ		07/23/2021	3.750	476,895		649,000
PEB1143017692	LONG VALLEY	NJ		07/23/2021	3.750	487,744		745,000
PEB1171015045	SEATTLE	WA		07/23/2021	3.625	631,527		875,000
PEB1171015052	SAMMAMISH	WA		07/23/2021	3.875	572,663		992,000
PEB1171015311	SAMMAMISH	WA		07/23/2021	3.375	567,916		800,000
PEB1171015499	BELLEVUE	WA		07/23/2021	3.500	884,138		1,300,000
PEB1171016677	SEATTLE	WA		07/23/2021	3.875	443,799		840,000
PEB1171017119	ISSAQUAH	WA		07/23/2021	3.875	642,662		930,000
PEB1215003188	AVENTURA	FL		07/23/2021	3.750	419,948		670,000
PEB1215003457	LIGHTHOUSE POINT	FL		07/23/2021	4.125	606,687		865,000
PEB1216003388	DAVIE	FL		07/23/2021	3.625	465,046		650,000
PEB1216003564	CORAL GABLES	FL		07/23/2021	3.750	544,130		885,000
PEB1216003634	MIAMI	FL		07/23/2021	3.625	393,721		670,000
PEB1216004120	PINECREST	FL		07/23/2021	3.875	644,080		900,000
PEB1216004178	BOYNTON BEACH	FL		07/23/2021	3.875	519,704		720,000
PEB1221067205	JACKSONVILLE BEACH	FL		07/23/2021	3.625	322,188		564,000
PEB1221067400	PONTE VEDRA BEACH	FL		07/23/2021	3.500	524,661		760,000
PEB1221067823	FERNANDINA BEACH	FL		07/23/2021	3.500	443,951		725,000
PEB1221067970	PONTE VEDRA BEACH	FL		07/23/2021	3.625	529,832		750,000
PEB1221068090	FERNANDINA BEACH	FL		07/23/2021	3.750	1,013,065		1,572,000
PEB1221068567	FERNANDINA BEACH	FL		07/23/2021	3.625	424,901		780,000
PEB1221068664	JACKSONVILLE	FL		07/23/2021	3.875	434,973		610,000
PEB1221068700	SAINT AUGUSTINE	FL		07/23/2021	3.625	500,460		700,000
PEB1221069074	SAINT AUGUSTINE	FL		07/23/2021	3.625	428,655		685,000
PEB1221069390	PONTE VEDRA	FL		07/23/2021	3.750	608,727		860,000
PEB1221071980	PALM BEACH GARDENS	FL		07/23/2021	3.990	788,218		1,125,000
PEB1221072240	PONTE VEDRA BEACH	FL		07/23/2021	3.990	547,322		741,000
PEB1221072736	ATLANTIC BEACH	FL		07/23/2021	3.750	815,674		1,153,000
PEB1221072970	JACKSONVILLE BEACH	FL		07/23/2021	3.750	408,592		648,000
PEB1221073076	JACKSONVILLE BEACH	FL		07/23/2021	3.750	653,244		999,000
PEB1221073313	JACKSONVILLE	FL		07/23/2021	3.750	579,870		815,000
PEB1221074267	SAINT AUGUSTINE	FL		07/23/2021	3.750	337,056		645,000
PEB1222545515	BLOOMFIELD TOWNSHIP	MI		07/23/2021	3.875	530,246		817,000
PEB1222558023	FAIRFIELD	CT		07/23/2021	3.750	421,589		594,000
PEB1222558470	WESTFIELD	NJ		07/23/2021	3.875	176,153		785,000
PEB1222558480	SCOTTSDALE	AZ		07/23/2021	3.875	400,401		875,000
PEB1222558571	KENSINGTON	MD		07/23/2021	3.875	731,080		990,000
PEB1222558699	ALAMO	CA		07/23/2021	3.990	780,257		1,709,000
PEB1222600811	RIPON	CA		07/23/2021	4.125	508,248		730,000
PEB1222602001	MAGNOLIA	TX		07/23/2021	3.625	660,374		1,045,000
PEB1222608127	CHESTNUT HILL	MA		07/23/2021	3.875	921,742		1,988,000
PEB1222609215	BROOKLYN	NY		07/23/2021	3.990	397,451		1,525,000
PEB1222610849	CHATHAM	NJ		07/23/2021	3.625	1,000,033		1,410,000
PEB1222611511	SAN JOSE	CA		07/23/2021	3.750	737,142		1,185,000
PEB1248002636	ODESSA	FL		07/23/2021	4.125	1,398,973		1,920,000
PEB1248002639	TAMPA	FL		07/23/2021	4.250	791,279		1,170,000
PEB1249003049	NORTH VENICE	FL		07/23/2021	3.750	205,824		831,000
PEB1249004719	NAPLES	FL		07/23/2021	3.990	465,349		960,000
PEB1259002479	MOUNTAIN VILLAGE	CO		07/23/2021	3.625	903,204		1,550,000
PEB1259002499	EDWARDS	CO		07/23/2021	3.875	461,144		767,000
PEB1259002556	WASHINGTON	DC		07/23/2021	3.375	551,399		790,000
PEB1259002806	ROCKVILLE	MD		07/23/2021	3.250	457,050		680,000
PEB1259002817	BRECKENRIDGE	CO		07/23/2021	3.500	627,254		1,125,000
PEB1259002856	OLNEY	MD		07/23/2021	3.375	412,286		586,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1259003608	BOYDS	MD		07/23/2021	3.990	459,851		637,000
PEB1259003719	WELLESLEY	MA		07/23/2021	3.875	606,821		925,000
PEB1259003732	PARK CITY	UT		07/23/2021	3.750	820,414		1,200,000
PEB1259003767	TELLURIDE	CO		07/23/2021	3.875	671,767		1,035,000
PEB1341002296	PALM BEACH GARDENS	FL		07/23/2021	3.500	526,972		740,000
PEB1351005612	GREAT NECK	NY		07/23/2021	3.625	705,894		2,100,000
PEB1351005698	POTOMAC	MD		07/23/2021	3.250	864,767		1,325,000
PEB1351006201	BROOKLYN	NY		07/23/2021	3.990	425,513		955,000
PEB1351006203	NEW YORK	NY		07/23/2021	3.875	527,147		735,000
PEB1351006250	NEW YORK	NY		07/23/2021	3.625	438,482		650,000
PEB1351006338	STATEN ISLAND	NY		07/23/2021	3.875	752,475		1,850,000
PEB1351006403	STATEN ISLAND	NY		07/23/2021	3.990	605,760		845,000
PEB1351006600	NEW YORK	NY		07/23/2021	3.750	1,280,311		1,860,000
PEB1351006742	STATEN ISLAND	NY		07/23/2021	3.750	460,067		900,000
PEB1351006817	NEW YORK	NY		07/23/2021	3.990	455,004		1,200,000
PEB1351006820	STATEN ISLAND	NY		07/23/2021	3.750	409,272		560,000
PEB1351006877	HOLMDEL	NJ		07/23/2021	3.750	821,926		1,168,000
PEB1351007129	BROOKLYN	NY		07/23/2021	3.990	1,187,166		2,100,000
PEB1352004687	EAST QUOGUE	NY		07/23/2021	3.625	901,381		1,325,000
PEB1352004738	EASTPORT	NY		07/23/2021	3.875	421,437		570,000
PEB1352005237	BROOKLYN	NY		07/23/2021	4.250	1,473,008		2,650,000
PEB1352005431	ROCKVILLE CENTRE	NY		07/23/2021	3.750	469,376		660,000
PEB1352005445	CUTCHOGUE	NY		07/23/2021	3.750	430,190		630,000
PEB1352005522	MANHASSET HILLS	NY		07/23/2021	3.875	854,036		1,550,000
PEB1352005531	FIRE ISLAND PINES	NY		07/23/2021	3.750	622,698		930,000
PEB1353006108	FRANKLIN LAKES	NJ		07/23/2021	3.500	826,450		1,164,000
PEB1353007262	MORRISTOWN	NJ		07/23/2021	3.990	495,146		670,000
PEB1353007397	WAYNE	NJ		07/23/2021	3.750	411,036		605,000
PEB1353007702	SOUTH ORANGE	NJ		07/23/2021	3.875	728,977		995,000
PEB1353007729	MORRISTOWN	NJ		07/23/2021	3.875	780,169		1,100,000
PEB1353007772	FAIRFIELD	NJ		07/23/2021	3.750	423,197		580,000
PEB1354016435	JERSEY CITY	NJ		07/23/2021	3.875	605,700		875,000
PEB1354016668	POUND RIDGE	NY		07/23/2021	3.990	533,702		775,000
PEB1357001137	NEEDHAM	MA		07/23/2021	3.500	290,971		850,000
PEB1357001231	BOSTON	MA		07/23/2021	3.250	809,725		1,295,000
PEB1357001273	SUDBURY	MA		07/23/2021	3.625	542,051		1,250,000
PEB1357001822	MANCHESTER	MA		07/23/2021	3.750	1,319,241		1,800,000
PEB1357001870	WAYLAND	MA		07/23/2021	3.750	752,649		1,075,000
PEB1357001953	CAMBRIDGE	MA		07/23/2021	3.875	519,178		820,000
PEB1357001962	MARSHFIELD	MA		07/23/2021	3.875	436,335		660,000
PEB1357001972	SEATTLE	WA		07/23/2021	3.625	616,584		1,100,000
PEB1358014519	LOS ANGELES	CA		07/23/2021	3.750	777,919		2,150,000
PEB1367015141	SAN DIEGO	CA		07/23/2021	3.500	623,200		932,000
PEB1367015596	LA JOLLA	CA		07/23/2021	4.000	976,731		1,500,000
PEB1367015651	IMPERIAL BEACH	CA		07/23/2021	4.125	642,895		1,016,000
PEB1367015807	HAWI	HI		07/23/2021	3.875	815,566		1,100,000
PEB1367015941	SAN FRANCISCO	CA		07/23/2021	3.750	734,992		1,250,000
PEB1369002667	LAKELAND	FL		07/23/2021	3.500	442,466		615,000
PEB1369003125	NAPLES	FL		07/23/2021	3.750	821,451		1,160,000
PEB1369003269	LONGBOAT KEY	FL		07/23/2021	3.750	594,144		1,300,000
PEB1369003319	NAPLES	FL		07/23/2021	3.875	422,067		580,000
PEB1371007074	TROPHY CLUB	TX		07/23/2021	3.500	399,440		720,000
PEB1371008684	IJAMSVILLE	MD		07/23/2021	3.875	415,167		571,500
PEB1382003151	PASO ROBLES	CA		07/23/2021	3.875	702,224		975,000
PEB1382003168	CLOVIS	CA		07/23/2021	3.625	916,322		1,300,000
PEB1382003178	REDLANDS	CA		07/23/2021	3.625	618,154		860,000
PEB1382003232	CLOVIS	CA		07/23/2021	3.375	471,603		671,500
PEB1382003271	SAN DIEGO	CA		07/23/2021	3.625	567,707		848,000
PEB1382003283	TEMECULA	CA		07/23/2021	3.500	1,167,654		1,645,000
PEB1389003764	FLOURTOWN	PA		07/23/2021	3.750	416,224		585,000
PEB1389005611	TUPPER LAKE	NY		07/23/2021	4.250	278,406		730,000
PEB1393010534	FOREST HILLS	NY		07/23/2021	4.125	749,610		2,400,000
PEB1393010733	ARMONK	NY		07/23/2021	3.990	795,693		1,300,000
PEB1393010787	NEW CANAAN	CT		07/23/2021	3.750	1,739,804		3,200,000
PEB1400004175	PHOENIX	AZ		07/23/2021	3.625	1,070,406		1,650,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1400004533	CAVE CREEK	AZ		07/23/2021	3.750	684,474		1,300,000
PEB1400005055	CEDAR RAPIDS	IA		07/23/2021	3.750	404,638		560,000
PEB1538557053	JUPITER	FL		07/23/2021	4.125	407,958		550,000
PEB1538603094	FAIRPLAY	CO		07/23/2021	3.990	455,324		660,000
PEB1538606265	PONTE VEDRA BEACH	FL		07/23/2021	3.750	550,390		760,000
PEB1540093538	PONTE VEDRA	FL		07/23/2021	3.750	489,953		1,000,000
PEB1540093740	COHASSET	MA		07/23/2021	3.875	802,558		1,110,000
PEB1540093870	WAKE FOREST	NC		07/23/2021	3.875	803,145		1,100,000
PEB1540093879	MARVIN	NC		07/23/2021	3.625	565,500		790,000
PEB1540094412	PARKLAND	FL		07/23/2021	3.750	874,209		1,210,000
PEB1540094504	PALM HARBOR	FL		07/23/2021	4.500	585,256		800,000
PEB1540094522	SANIBEL	FL		07/23/2021	4.250	461,923		625,000
PEB1540094529	COROLLA	NC		07/23/2021	4.125	540,606		1,355,000
PEB1540094569	ORMOND BEACH	FL		07/23/2021	4.000	436,516		620,000
PEB1540094615	WESTFIELD	NJ		07/23/2021	4.125	694,954		1,275,000
PEB1540094659	ALLENTOWN	PA		07/23/2021	3.990	538,075		801,000
PEB1540094684	SAN FRANCISCO	CA		07/23/2021	3.875	762,421		1,375,000
PEB1540095063	FRISCO	TX		07/23/2021	4.125	434,245		576,000
PEB1540095082	NEW YORK	NY		07/23/2021	4.250	662,730		2,200,000
PEB1540095141	VIRGINIA BEACH	VA		07/23/2021	4.500	571,979		750,000
PEB1540095152	BROOKLYN	NY		07/23/2021	4.500	480,347		1,340,000
PEB1540095159	HENRICO	VA		07/23/2021	4.625	541,236		800,000
PEB1540095169	PALMETTO BAY	FL		07/23/2021	4.625	1,151,290		1,504,000
PEB1540095181	ALLENDALE	NJ		07/23/2021	4.250	652,125		935,000
PEB1540095253	SAN RAMON	CA		07/23/2021	4.250	582,760		770,000
PEB1540095305	REISTERSTOWN	MD		07/23/2021	4.250	477,585		650,000
PEB1540095376	COOPER CITY	FL		07/23/2021	4.000	469,657		717,000
PEB1540095404	MOUNTAINSIDE	NJ		07/23/2021	4.125	874,618		1,180,000
PEB1540095405	SUGAR LAND	TX		07/23/2021	4.000	585,799		850,000
PEB1540095427	WASHINGTON	DC		07/23/2021	4.000	627,020		845,000
PEB1540095441	THE WOODLANDS	TX		07/23/2021	3.750	429,833		815,000
PEB1540095491	READING	MA		07/23/2021	4.125	347,662		1,295,000
PEB1540095492	BROOKLYN	NY		07/23/2021	4.250	924,392		1,190,000
PEB1540095567	MAHWAH	NJ		07/23/2021	4.125	414,170		575,000
PEB1540095581	TAMPA	FL		07/23/2021	3.990	916,651		1,600,000
PEB1540095614	SAN JUAN CAPISTRANO	CA		07/23/2021	4.000	1,123,242		1,470,000
PEB1540095676	BROOKLYN	NY		07/23/2021	4.000	1,124,518		3,000,000
PEB1540095693	BALTIMORE	MD		07/23/2021	4.250	775,307		1,200,000
PEB1540095729	HARLEYSVILLE	PA		07/23/2021	4.125	472,044		960,000
PEB1540095744	OAK HILL	VA		07/23/2021	3.990	685,990		943,000
PEB1540095759	GREAT NECK	NY		07/23/2021	4.000	1,187,690		1,600,000
PEB1540095771	STATEN ISLAND	NY		07/23/2021	3.875	1,097,613		2,600,000
PEB1540095842	SPRINGFIELD	VA		07/23/2021	4.000	599,137		816,000
PEB1540095870	CHARLOTTESVILLE	VA		07/23/2021	3.990	485,498		687,834
PEB1540095886	BROOKLYN	NY		07/23/2021	4.000	454,893		625,000
PEB1540095888	WASHINGTON	DC		07/23/2021	3.875	401,440		1,025,000
PEB1540096030	REISTERSTOWN	MD		07/23/2021	3.875	468,489		652,000
PEB1540096224	FRISCO	TX		07/23/2021	4.000	861,750		1,195,000
PEB1541040485	SAN FRANCISCO	CA		07/23/2021	3.875	860,173		1,200,000
PEB1541040558	OKLAHOMA CITY	OK		07/23/2021	3.875	544,490		900,000
PEB1541040562	TAMPA	FL		07/23/2021	3.875	436,613		615,000
PEB1541040620	FRISCO	TX		07/23/2021	4.250	614,735		835,000
PEB1541040715	GREAT FALLS	VA		07/23/2021	3.250	734,049		1,050,000
PEB1541040721	AUSTIN	TX		07/23/2021	4.000	953,839		1,290,000
PEB1541040724	HOUSTON	TX		07/23/2021	3.875	433,485		605,000
PEB1541040734	NASHVILLE	TN		07/23/2021	3.750	1,200,135		1,660,000
PEB1541040745	WINNETKA	IL		07/23/2021	4.125	1,067,472		1,600,000
PEB1541040872	HAM LAKE	MN		07/23/2021	3.750	449,796		612,000
PEB1541041266	SPICEWOOD	TX		07/23/2021	4.500	506,822		670,000
PEB1541041306	FRANKTOWN	CO		07/23/2021	4.500	477,927		640,000
PEB1541041383	DALLAS	TX		07/23/2021	4.250	770,329		1,300,000
PEB1541041408	HOUSTON	TX		07/23/2021	4.125	970,347		1,300,000
PEB1541041419	HOUSTON	TX		07/23/2021	4.250	792,777		1,075,000
PEB1541041426	AUSTIN	TX		07/23/2021	4.500	903,055		1,450,000
PEB1541041449	HOUSTON	TX		07/23/2021	4.750	616,453		900,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
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PEB1541041458	AUSTIN	TX		07/23/2021	4.125	928,752		1,281,000
PEB1541041542	DALLAS	TX		07/23/2021	4.250	496,224		657,000
PEB1541041574	AUSTIN	TX		07/23/2021	4.250	843,286		1,650,000
PEB1541041609	NICHOLS HILLS	OK		07/23/2021	4.375	1,230,835		1,660,000
PEB1541041620	ELMHURST	IL		07/23/2021	4.375	710,417		1,000,000
PEB1541041628	AUSTIN	TX		07/23/2021	4.375	596,191		784,000
PEB1541041700	AUSTIN	TX		07/23/2021	4.125	574,720		814,000
PEB1541041724	BROOMFIELD	CO		07/23/2021	4.250	411,369		620,000
PEB1541041865	LOCUST GROVE	VA		07/23/2021	4.250	422,702		630,000
PEB1541041866	UPLAND	CA		07/23/2021	4.375	478,406		735,000
PEB1541041873	RALEIGH	NC		07/23/2021	3.990	422,560		767,500
PEB1541041914	AUSTIN	TX		07/23/2021	4.375	453,248		800,000
PEB1541041994	LAKE ZURICH	IL		07/23/2021	4.250	439,509		580,000
PEB1541042018	INVER GROVE HEIGHTS	MN		07/23/2021	4.250	480,358		785,000
PEB1541042093	MINNEAPOLIS	MN		07/23/2021	3.875	506,140		990,000
PEB1541042102	TAHLEQUAH	OK		07/23/2021	4.875	693,884		885,000
PEB1541042115	HIGHLAND PARK	IL		07/23/2021	4.250	626,663		830,000
PEB1541042124	RIVER FOREST	IL		07/23/2021	4.250	950,165		1,260,000
PEB1541042183	BRENTWOOD	TN		07/23/2021	3.990	473,671		640,000
PEB1541042184	SEATTLE	WA		07/23/2021	3.990	424,374		569,000
PEB1541042197	HOUSTON	TX		07/23/2021	4.000	59,249		969,900
PEB1541042229	CARENCRO	LA		07/23/2021	4.250	509,497		675,000
PEB1541042245	AUSTIN	TX		07/23/2021	3.990	485,801		1,300,000
PEB1541042295	HOUSTON	TX		07/23/2021	4.125	1,187,158		1,600,000
PEB1541042305	PARK CITY	UT		07/23/2021	4.250	684,663		900,000
PEB1541042324	BODEGA BAY	CA		07/23/2021	4.375	814,929		1,135,000
PEB1541042348	SOLON	OH		07/23/2021	3.990	617,427		827,000
PEB1541042368	NASHVILLE	TN		07/23/2021	4.125	466,576		620,000
PEB1541042390	NASHVILLE	TN		07/23/2021	4.000	808,389		1,285,000
PEB1541042398	NEWTON	MA		07/23/2021	3.990	1,135,441		1,515,000
PEB1541042433	LIBERTYVILLE	IL		07/23/2021	3.990	473,010		660,000
PEB1541042438	WILMETTE	IL		07/23/2021	4.000	1,011,421		1,360,000
PEB1541042447	TOMS RIVER	NJ		07/23/2021	3.990	760,344		1,100,000
PEB1541042455	BRENTWOOD	TN		07/23/2021	4.000	473,773		640,000
PEB1541042494	SEATTLE	WA		07/23/2021	3.990	837,720		1,121,000
PEB1541042506	AUSTIN	TX		07/23/2021	3.990	471,794		631,000
PEB1541042536	SOLON	OH		07/23/2021	3.875	427,141		585,000
PEB1541042550	KENMORE	WA		07/23/2021	4.000	696,606		930,000
PEB1541042561	SOMERVILLE	MA		07/23/2021	4.125	543,957		741,000
PEB1541042600	EDMOND	OK		07/23/2021	4.125	409,257		548,000
PEB1541042656	SEATTLE	WA		07/23/2021	3.990	892,463		1,192,000
PEB1541042662	PLYMOUTH	MN		07/23/2021	4.125	439,890		584,000
PEB1541042714	NASHVILLE	TN		07/23/2021	3.990	836,125		1,200,000
PEB1541042729	SANTE FE	NM		07/23/2021	3.990	444,392		741,000
PEB1541042840	DAVIDSON	NC		07/23/2021	4.500	712,189		995,000
PEB1541042882	AUSTIN	TX		07/23/2021	3.375	365,586		720,000
PEB1541042885	REDWOOD CITY	CA		07/23/2021	4.250	413,174		1,365,000
PEB1541042887	EDMOND	OK		07/23/2021	3.990	565,946		775,000
PEB1541042968	FRANKLIN	TN		07/23/2021	3.990	449,130		615,000
PEB1541042976	JERSEY CITY	NJ		07/23/2021	4.125	693,701		1,350,000
PEB1541042997	LOS ALAMOS	NM		07/23/2021	4.250	492,889		705,000
PEB1541042998	HOUSTON	TX		07/23/2021	4.125	674,202		1,000,000
PEB1541043008	EL MACERO	CA		07/23/2021	4.250	816,671		1,095,000
PEB1541043016	NASHVILLE	TN		07/23/2021	4.125	1,579,069		2,400,000
PEB1541043036	NASHVILLE	TN		07/23/2021	3.990	510,232		695,000
PEB1541043061	DALLAS	TX		07/23/2021	4.125	918,023		1,360,000
PEB1541043092	SAN DIEGO	CA		07/23/2021	3.875	708,356		1,300,000
PEB1541043129	ELMHURST	IL		07/23/2021	3.990	566,124		825,000
PEB1541043143	FRANKLIN	TN		07/23/2021	4.250	545,161		800,000
PEB1564001096	DENVER	CO		07/23/2021	3.750	464,158		635,000
PEB1564001127	DENVER	CO		07/23/2021	3.250	557,661		819,000
PEB1564001129	AURORA	CO		07/23/2021	3.625	406,277		698,000
PEB1564001298	PARKER	CO		07/23/2021	3.625	772,503		1,065,000
PEB1564001353	GREENWOOD VILLAGE	CO		07/23/2021	3.250	879,433		1,260,000
PEB1567001820	SCOTTS VALLEY	CA		07/23/2021	3.875	1,199,868		1,650,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1567001879	FORT COLLINS	CO		07/23/2021	3.875	704,978		985,000
PEB1596049315	DENVER	CO		07/23/2021	4.250	484,651		1,310,000
PEB1596053342	RANCHO MIRAGE	CA		07/23/2021	3.875	458,250		1,000,000
PEB1596053362	KINGS BEACH	CA		07/23/2021	3.875	611,775		1,080,000
PEB1596053370	WESTCHESTER	CA		07/23/2021	3.875	491,142		945,000
PEB1596053389	BARRINGTON	IL		07/23/2021	3.750	520,306		729,000
PEB1596053405	LAKE HAVASU CITY	AZ		07/23/2021	4.125	649,078		900,000
PEB1596053483	LAKE STEVENS	WA		07/23/2021	4.500	753,671		1,315,000
PEB1596053565	MURRIETA	CA		07/23/2021	3.250	457,846		661,000
PEB1596053567	LA SELVA BEACH	CA		07/23/2021	3.875	938,324		1,375,000
PEB1596053582	LOS ANGELES	CA		07/23/2021	3.875	849,152		1,452,000
PEB1596053656	MADISON	CT		07/23/2021	4.250	527,960		1,175,000
PEB1596053707	RANCHO CUCAMONGA	CA		07/23/2021	4.625	643,300		855,000
PEB1596053725	BRENTWOOD	TN		07/23/2021	4.625	612,492		882,000
PEB1596053737	PINECREST	FL		07/23/2021	4.000	565,492		782,000
PEB1596053769	NOVATO	CA		07/23/2021	4.000	754,986		1,200,000
PEB1596053792	LONG BEACH	CA		07/23/2021	3.625	635,936		1,125,000
PEB1596053852	FORT LAUDERDALE	FL		07/23/2021	3.990	679,167		1,100,000
PEB1596053902	CORNELIUS	NC		07/23/2021	3.750	522,677		715,000
PEB1596053924	LOS ANGELES	CA		07/23/2021	3.875	1,064,423		1,450,000
PEB1596054631	LOS ANGELES	CA		07/23/2021	4.625	713,473		925,000
PEB1596054702	COPLEY TOWNSHIP	OH		07/23/2021	3.875	345,288		570,000
PEB1596054803	MIAMI	FL		07/23/2021	4.375	582,343		1,000,000
PEB1596054811	BURBANK	CA		07/23/2021	4.375	621,086		870,000
PEB1596054902	MEDFORD	MA		07/23/2021	4.250	477,422		640,000
PEB1596054934	NORTHRIDGE	CA		07/23/2021	4.375	722,623		950,000
PEB1596054999	SANTA CLARA	CA		07/23/2021	4.250	866,137		1,220,000
PEB1596055083	CANYON LAKE	CA		07/23/2021	4.250	585,558		825,000
PEB1596055089	DENVER	CO		07/23/2021	4.125	845,175		1,126,000
PEB1596055131	SCOTTSDALE	AZ		07/23/2021	4.250	659,652		1,315,000
PEB1596055132	LAFAYETTE	CO		07/23/2021	4.125	730,583		1,100,000
PEB1596055141	LOS ANGELES	CA		07/23/2021	3.750	752,533		1,500,000
PEB1596055185	BROOKLYN	NY		07/23/2021	4.375	513,055		1,070,000
PEB1596055287	BAINBRIDGE	OH		07/23/2021	3.625	410,906		582,000
PEB1596055295	DAVIE	FL		07/23/2021	4.250	373,723		1,185,000
PEB1596055307	DENVER	CO		07/23/2021	4.250	627,404		828,000
PEB1596055350	EDEN PRAIRIE	MN		07/23/2021	4.125	693,280		920,710
PEB1596055380	JUPITER	FL		07/23/2021	4.000	570,008		762,000
PEB1596055412	THOUSAND OAKS	CA		07/23/2021	4.250	719,854		950,000
PEB1596055415	CARBONDALE	CO		07/23/2021	4.250	737,697		1,050,000
PEB1596055434	DALLAS	TX		07/23/2021	4.250	589,094		775,000
PEB1596055488	DENVER	CO		07/23/2021	4.125	510,290		738,000
PEB1596055504	DENVER	CO		07/23/2021	3.875	878,256		1,200,000
PEB1596055516	DOVE CANYON	CA		07/23/2021	4.125	812,947		1,325,000
PEB1596055531	ISSAQUAH	WA		07/23/2021	4.250	589,758		775,000
PEB1596055536	WESTON	FL		07/23/2021	4.250	552,570		775,000
PEB1596055570	REDWOOD CITY	CA		07/23/2021	3.990	1,795,163		2,400,000
PEB1596055586	SAN DIEGO	CA		07/23/2021	4.125	692,279		975,000
PEB1596055590	SEATTLE	WA		07/23/2021	4.250	523,638		905,000
PEB1596055658	PHOENIX	AZ		07/23/2021	3.990	596,569		1,210,000
PEB1596055664	SANTA FE	NM		07/23/2021	4.250	654,824		1,625,000
PEB1596055669	SAN FRANCISCO	CA		07/23/2021	3.875	856,928		1,600,000
PEB1596055708	HAYWARD	CA		07/23/2021	3.990	508,762		700,000
PEB1596055717	CARNATION	WA		07/23/2021	3.990	636,163		855,000
PEB1596055824	LIVERMORE	CA		07/23/2021	3.990	410,490		900,000
PEB1596055843	REDWOOD CITY	CA		07/23/2021	4.250	857,980		1,150,000
PEB1596055947	PALM CITY	FL		07/23/2021	3.990	426,855		586,000
PEB1596055990	PHOENIX	AZ		07/23/2021	4.000	431,259		615,000
PEB1596056068	LAKE BARRINGTON	IL		07/23/2021	3.750	507,466		756,819
PEB1596056115	SAN RAFAEL	CA		07/23/2021	4.250	386,217		1,018,000
PEB1596056200	TUCSON	AZ		07/23/2021	3.990	635,258		870,000
PEB1596056268	SUNNYVALE	CA		07/23/2021	4.125	787,651		1,700,000
PEB1596056279	FORESTHILL	CA		07/23/2021	4.250	565,405		760,000
PEB1706602876	BRONX	NY		07/23/2021	3.875	435,861		991,000
PEB1706607177	ROCKVILLE	MD		07/23/2021	3.875	432,221		600,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1706608395	HOLMDEL	NJ		07/23/2021	3.750	506,865		692,000
PEB1706611082	AUSTIN	TX		07/23/2021	3.750	574,923		790,000
PEB1723001568	PACIFIC PALISADES	CA		07/23/2021	3.750	463,211		1,285,000
PEB1725003197	PASADENA	CA		07/23/2021	3.875	1,590,770		2,181,000
PEB1725003242	PALM SPRINGS	CA		07/23/2021	3.875	447,665		655,000
PEB1725003452	MENLO PARK	CA		07/23/2021	3.750	799,963		4,000,000
PEB1725003797	SAN MARINO	CA		07/23/2021	4.500	2,482,617		5,050,000
PEB1771001604	DANA POINT	CA		07/23/2021	3.750	601,874		930,000
PEB1771002679	SAN JUAN CAPISTRANO	CA		07/23/2021	3.625	983,022		1,900,000
PEB1784003870	MILL VALLEY	CA		07/23/2021	3.625	1,292,019		1,826,000
PEB1784004036	SAN FRANCISCO	CA		07/23/2021	3.625	1,638,462		2,350,000
PEB1784004042	SAN FRANCISCO	CA		07/23/2021	3.625	1,151,840		2,140,000
PEB1784004062	SAN FRANCISCO	CA		07/23/2021	3.625	850,746		1,355,000
PEB1784004135	WOODINVILLE	WA		07/23/2021	3.875	460,640		649,000
PEB1784004165	SAN ANSELMO	CA		07/23/2021	3.875	610,946		1,450,000
PEB1784004521	SAN FRANCISCO	CA		07/23/2021	3.375	742,114		1,050,000
PEB1784004556	SAN ANSELMO	CA		07/23/2021	3.500	649,090		1,000,000
PEB1784004560	SAN FRANCISCO	CA		07/23/2021	3.500	898,751		1,250,000
PEB1784004570	HINGHAM	MA		07/23/2021	3.375	598,376		1,150,000
PEB1784004692	MILL VALLEY	CA		07/23/2021	3.375	800,658		1,125,000
PEB1784004714	SAN FRANCISCO	CA		07/23/2021	3.500	891,590		1,660,000
PEB1784004763	SAN FRANCISCO	CA		07/23/2021	3.500	900,609		2,850,000
PEB1784005401	SAN ANSELMO	CA		07/23/2021	3.990	692,555		1,100,000
PEB1784005486	SAN FRANCISCO	CA		07/23/2021	3.875	683,141		925,000
PEB1784005838	SAN FRANCISCO	CA		07/23/2021	3.875	811,032		1,100,000
PEB1784005854	SCOTTSDALE	AZ		07/23/2021	3.990	485,341		650,000
PEB1784005859	SAN FRANCISCO	CA		07/23/2021	3.875	543,523		1,400,000
PEB1784005904	SAN FRANCISCO	CA		07/23/2021	3.875	891,320		1,590,000
PEB1784005994	SCOTTSDALE	AZ		07/23/2021	3.990	1,578,287		2,200,000
PEB1784006068	SAN FRANCISCO	CA		07/23/2021	3.625	453,731		825,000
PEB1784006089	SAN FRANCISCO	CA		07/23/2021	3.625	944,180		1,295,000
PEB1784006269	SANTA CLARA	CA		07/23/2021	3.990	546,110		1,275,000
PEB1785004451	SAN JOSE	CA		07/23/2021	3.625	769,209		1,275,000
PEB1785004717	SAN JOSE	CA		07/23/2021	3.625	1,117,101		1,550,000
PEB1785004743	MONTEREY	CA		07/23/2021	3.250	577,428		860,000
PEB1785004746	SAN JOSE	CA		07/23/2021	3.750	587,737		964,000
PEB1785004876	BELMONT	CA		07/23/2021	3.375	807,784		1,135,000
PEB1785005440	LIVERMORE	CA		07/23/2021	4.125	668,527		870,000
PEB1785005454	SANTA CRUZ	CA		07/23/2021	3.990	369,109		598,000
PEB1785005644	SOUTHAMPTON	NY		07/23/2021	3.875	867,987		1,850,000
PEB1785005696	EL DORADO HILLS	CA		07/23/2021	3.990	466,877		757,000
PEB1785005793	REDWOOD CITY	CA		07/23/2021	3.875	542,768		1,050,000
PEB1786003527	BELMONT	CA		07/23/2021	3.625	1,047,824		1,763,000
PEB1786003594	SUNNYVALE	CA		07/23/2021	3.625	1,188,122		2,175,000
PEB1786003653	PALO ALTO	CA		07/23/2021	3.875	616,572		3,800,000
PEB1786003751	SAN JOSE	CA		07/23/2021	3.750	871,708		1,200,000
PEB1786003945	LAFAYETTE	CA		07/23/2021	3.250	955,721		1,400,000
PEB1786004001	HALF MOON BAY	CA		07/23/2021	3.250	828,946		1,175,000
PEB1787003477	SAN BRUNO	CA		07/23/2021	3.500	619,580		1,516,777
PEB1787003507	SAN BRUNO	CA		07/23/2021	3.500	1,080,013		1,522,000
PEB1787003860	DANVILLE	CA		07/23/2021	3.375	573,716		820,000
PEB1787003974	ALAMO	CA		07/23/2021	3.750	689,483		1,875,000
PEB1787004014	LIVERMORE	CA		07/23/2021	3.375	888,675		1,200,000
PEB1787004442	DUBLIN	CA		07/23/2021	4.125	645,337		860,000
PEB1787004615	WALNUT CREEK	CA		07/23/2021	3.990	511,450		785,000
PEB1787004779	SAN FRANCISCO	CA		07/23/2021	3.750	1,048,345		1,975,000
PEB1787005042	PLEASANTON	CA		07/23/2021	3.625	584,425		1,147,000
PEB1789004748	SARATOGA	CA		07/23/2021	3.500	1,354,859		2,700,000
PEB1789004761	PLEASANT HILL	CA		07/23/2021	3.500	675,236		1,000,000
PEB1789004768	MENLO PARK	CA		07/23/2021	3.625	861,543		2,680,000
PEB1789004772	REDWOOD CITY	CA		07/23/2021	3.625	779,084		1,300,000
PEB1789004774	SAN FRANCISCO	CA		07/23/2021	3.625	643,734		1,500,000
PEB1789004833	SAN ANSELMO	CA		07/23/2021	3.625	1,138,576		1,570,000
PEB1789005269	SAN CARLOS	CA		07/23/2021	3.990	605,142		870,000
PEB1789005436	SUNNYVALE	CA		07/23/2021	3.990	583,415		1,280,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PEB1789005670	LOS ALTOS	CA		07/23/2021	4.125	614,097		3,300,000
PEB1790003029	OAK HILL	VA		07/23/2021	3.750	901,602		1,335,000
PEB1790003058	WASHINGTON	DC		07/23/2021	3.375	618,284		876,000
PEB1790003255	CAMPBELL	CA		07/23/2021	3.375	834,318		1,310,000
PEB1790004069	WASHINGTON	DC		07/23/2021	3.990	513,654		730,000
PEB1793002337	CHEVY CHASE	MD		07/23/2021	3.875	589,060		1,100,000
PEB1794004055	NAGS HEAD	NC		07/23/2021	4.250	485,142		835,000
PEB1794004127	VIRGINIA BEACH	VA		07/23/2021	4.125	1,229,252		2,100,000
PEB1794004216	OAKTON	VA		07/23/2021	3.875	909,575		1,450,000
PEB1794004229	ARLINGTON	VA		07/23/2021	3.990	839,178		1,275,000
PEB1795001834	FLEMINGTON	NJ		07/23/2021	3.375	712,876		1,000,000
PEB1795002131	SEASIDE HEIGHTS	NJ		07/23/2021	3.875	413,876		600,000
PEB1795002215	NEW YORK	NY		07/23/2021	3.625	706,246		1,195,000
0399999. Mortgages in good standing - Residential mortgages-all other						271,938,827		447,084,540
0701111	San Francisco	CA		07/15/2021	4.380	170,300,000		1,012,000,000
0720500	SUWANEE	GA		12/17/2015	3.700		136,000,000	1,080,000,000
0802401	Cambridge	MA		12/10/2021	3.350	93,000,000		181,062,000
0803405 (GBP 131,776,000)	Cricklewood	GBR		05/05/2021	3.238	183,300,416		306,044,292
0804101 (GBP 35,000,000)	London	GBR		11/09/2021	6.045	47,430,250		72,129,202
0887603 (EUR 58,257,000)	Dublin	IRL		07/23/2021	2.900	5,880,750	60,738,064	96,697,828
0887604 (GBP 5,192,222)	Warrington	GBR		12/10/2021	2.943	6,868,790		12,741,634
0887606 (EUR 53,257,700)	Illescas	ESP		12/23/2021	1.700	60,226,470		141,561,827
0887607 (EUR 7,650,000)	Illescas	ESP		12/23/2021	2.750	8,651,003		14,592,542
0909101	El Segundo	CA		12/23/2019	2.355		4,333,807	7,167,914
0915900	Atlanta	GA		05/29/2020	3.473		11,500,000	113,000,000
0918200	Jersey City	NJ		05/27/2021	3.350	52,000,000		81,200,000
0918300	Jersey City	NJ		10/27/2021	3.070	80,000,000		119,100,000
0919400	Boston	MA		09/24/2020	3.500		15,796,571	423,000,000
0920700 (EUR 100,900,000)	Frankfurt	DEU		10/07/2020	3.200		119,406,905	433,368,165
0922200	Shoemakersville	PA		12/02/2020	2.970		26,000,000	1,291,100,000
0923400	Milpitas	CA		01/13/2021	3.100	59,000,000		93,800,000
0926400	Frisco	TX		01/14/2021	2.900	53,200,000		76,300,000
0926800	Fairburn	GA		02/05/2021	2.500	210,570,000		364,000,000
0927800	Washington	DC		03/19/2021	3.030	92,070,000		153,900,000
0927900	Cambridge	MA		02/17/2021	2.590	88,000,000		195,400,000
0928000	Fontana	CA		03/16/2021	2.580	202,600,000		344,950,000
0928800	Washington	DC		03/19/2021	3.030	88,000,000		147,000,000
0930900	Boynton Beach	FL		01/29/2021	2.700	84,000,000		142,700,000
0931300	Denver	CO		02/26/2021	2.700	51,450,000		84,750,000
0934400	Henderson	NV		05/07/2021	2.960	51,603,000		91,700,000
0935400	Meridian	ID		04/19/2021	3.030	39,600,000		66,400,000
0935700	State College	PA		04/30/2021	3.070	60,000,000		99,550,000
0936500	Austin	TX		04/22/2021	2.770	95,000,000		177,000,000
0937600	Mesa	AZ		08/05/2021	3.070	67,000,000		118,500,000
0937700	Philadelphia	PA		06/16/2021	2.920	46,000,000		79,800,000
0938400	San Diego	CA		04/30/2021	3.020	90,000,000		155,700,000
0939100 (AUD 135,000,000)	Zetland	AUS		07/16/2021	3.200	81,482,500	17,790,000	171,663,750
0940100	Wharton	NJ		06/30/2021	2.434	201,574,295	1,368,767	273,450,000
0940900	Baltimore	MD		07/08/2021	3.127	148,650,000		273,700,000
0942200	Miami	FL		06/08/2021	2.710	63,750,000		103,600,000
0943400	Rancho Cucamongo	CA		06/29/2021	3.000	75,000,000		137,600,000
0943500	Fort Worth	TX		07/12/2021	3.050	39,000,000		59,000,000
0943700	Glendale	AZ		09/09/2021	3.100	50,160,000		51,900,000
0944600	Bolingbrook	IL		08/02/2021	2.950	66,600,000	8,800,000	115,500,000
0944800 (EUR 130,000,000)	Dublin	IRL		09/20/2021	1.399	102,007,500	48,665,250	421,940,759
0949300	Elyria	OH		09/02/2021	2.702	63,825,000		112,897,500
0952000	Durham	NC		09/30/2021	2.402	128,000,000		179,100,000
0953400	Durham	NC		10/12/2021	2.752	55,000,000		85,300,000
0955600	Torrance	CA		12/03/2021	3.050	50,475,000		86,250,000
0955800	Atlanta	GA		12/22/2021	2.920	90,000,000		149,200,000
0955900	Vista	CA		11/19/2021	3.140	100,000,000		154,000,000
0956100	Tampa	FL		11/16/2021	3.000	81,000,000		136,000,000
0956200	Reston	VA		11/15/2021	2.750	46,440,000		100,500,000
0956700	Frisco	TX		12/15/2021	3.050	70,200,000		118,000,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0957200	Camarillo	CA		12/16/2021	3.030	132,000,000		239,800,000
0957600	Rancho Cucamonga	CA		12/09/2021	2.850	461,140,000		730,100,000
0958800	Austin	TX		12/23/2021	2.400	58,875,000		97,125,000
0961100	Boston	MA		12/10/2021	2.600	166,400,000		235,500,000
0962900 (GBP 44,093,949)	Wakefield	GBR		12/06/2021	3.950	54,906,852		121,774,310
0962901 (GBP 11,719,990)	Wakefield	GBR		12/01/2021	3.050	15,633,499		192,396,813
0963300 (NZL 140,000,000)	Auckland	NZL		12/21/2021	4.250	94,493,000		193,458,760
0599999. Mortgages in good standing - Commercial mortgages-all other						4,582,363,325	450,399,364	12,315,972,296
0848301	New York	NY		12/13/2017	6.361		896,766	174,800,000
0919601	Cypress	CA		07/15/2020	6.550		833,203	24,150,000
0920101	Pennsauken	NJ		07/31/2020	6.200	13,934,375	3,430,112	21,277,500
0923301	Berwyn	PA		12/21/2020	7.500		655,097	73,200,000
0940101	Bronx	NY		06/30/2021	4.702	67,191,432	820,025	91,150,000
0949301	Elyria	OH		09/02/2021	2.702	21,275,000		37,632,500
0955601	Torrance	CA		12/03/2021	3.050	16,825,000		28,750,000
0958801	Austin	TX		12/23/2021	2.400	19,625,000		32,375,000
0699999. Mortgages in good standing - Mezzanine Loans						138,850,807	6,635,203	483,335,000
0899999. Total Mortgages in good standing						4,993,152,959	457,034,567	13,246,391,836
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						4,993,152,959	457,034,567	13,246,391,836

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0587001	SEATTLE	WA		03/30/2011	03/09/2021	36,236,791							36,124,676	36,124,676			
0587200	LONG BEACH	CA		07/23/2004	09/22/2021	27,456,169							25,982,150	25,982,150			
0587201	LONG BEACH	CA		10/25/2007	09/22/2021	3,044,364							2,632,385	2,632,385			
0680500	DALLAS	TX		12/23/2010	03/17/2021	22,506,743							22,370,989	22,370,989			
0682700	Atlanta	GA		04/02/2012	12/09/2021	36,735,798							35,879,138	35,879,138			
0686400	Annapolis	MD		12/30/2011	12/21/2021	20,528,518							19,913,268	19,913,268			
0686700	Dallas	TX		11/07/2011	12/29/2021	38,051,387							37,403,808	37,403,808			
0687100	New York	NY		12/05/2011	04/23/2021	193,683,775		(1,551,547)			(1,551,547)		190,411,388	190,411,388			
0687200	CHICAGO	IL		05/01/2012	09/14/2021	175,000,000							175,000,000	175,000,000			
0688000	Charlotte	NC		12/29/2011	11/27/2021	68,571,062							66,914,367	66,914,367			
0689700	Philadelphia	PA		09/27/2012	06/19/2021	22,673,173							22,209,003	22,209,003			
0698900	RICHMOND	TX		11/04/2013	11/19/2021	18,531,858							18,208,314	18,208,314			
0699500	Houston	TX		09/06/2013	03/30/2021	105,158,926							104,416,073	104,416,073			
0701102	SEATTLE	WA		04/04/2014	08/12/2021	170,300,000							170,300,000	170,300,000			
0702900	Glendale	CA		07/30/2014	03/17/2021	41,028,127							32,714,214	32,714,214			
0704400	Portland	OR		07/07/2014	07/21/2021	36,336,573							24,228,233	24,228,233			
0709100	CHICAGO	IL		12/17/2014	09/30/2021	170,000,000							168,106,249	168,106,249			
0720100	BLOOMINGDALE	IL		12/17/2015	12/18/2021	141,000,000							141,000,000	141,000,000			
0720501	FAIRBURN	GA		12/31/2020	01/28/2021	136,000,000							136,000,000	136,000,000			
0721700	Durham	NC		03/30/2016	10/29/2021	39,018,816							38,400,198	38,400,198			
0721800	FRISCO	TX		03/11/2016	07/17/2021	38,139,056							37,696,809	37,696,809			
0803100	AUSTIN	TX		09/07/2016	12/11/2021	32,887,022							32,100,819	32,100,819			
0833900	ATLANTA	GA		12/22/2016	12/29/2021	40,950,000							40,222,708	40,222,708			
0844300	Cambridge	MA		08/03/2017	03/09/2021	114,192,925							114,192,925	114,192,925			
0869900	Seattle	WA		10/15/2018	04/29/2021	60,000,000							60,000,000	60,000,000			
0887602	Leicestershire	GBR		10/04/2019	12/23/2021	57,948,443						(5,181,494)	55,041,540	55,041,540			
0890300	Ontario	CA		09/30/2019	10/05/2021	109,059,168							104,917,987	104,917,987			
0920100	Pennsauken	NJ		07/31/2020	01/26/2021	13,934,375							13,934,375	13,934,375			
0920101	Pennsauken	NJ		07/31/2020	12/21/2021								17,364,487	17,364,487			
0920200	Fort Worth	TX		08/28/2020	12/30/2021	57,600,000							57,600,000	57,600,000			
EB1028548196	VENTURA	CA		12/16/2016	08/25/2021	579,799		(2,525)			(2,525)		569,353	569,353			
EB1028600849	SIMI VALLEY	CA		10/07/2016	09/22/2021	501,494		2,262			2,262		489,298	489,298			
EB1028601459	MOORPARK	CA		12/16/2016	08/25/2021	588,721		(5,209)			(5,209)		574,467	574,467			
EB1143010869	ROSELAND	NJ		08/07/2015	10/15/2021	424,688		2,321			2,321		418,819	418,819			
EB1143014124	ALEXANDRIA	VA		08/19/2016	06/17/2021	397,511		(1,579)			(1,579)		391,226	391,226			
EB1143015254	CHATHAM	NJ		12/16/2016	02/12/2021	659,940		5,747			5,747		664,310	664,310			
EB1144000105	NEW YORK	NY		08/07/2015	06/17/2021	707,106		3,865			3,865		703,440	703,440			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016	03/13/2021	439,226		351			351		437,802	437,802			
EB1170011354	MARINA DEL REY	CA		08/07/2015	01/08/2021	566,502		1,535			1,535		563,665	563,665			
EB1170015086	VANCOUVER	WA		12/16/2016	06/17/2021	289,148		3,866			3,866		287,464	287,464			
EB1171010825	SNOQUALMIE	WA		07/17/2015	03/13/2021	431,965		(2,491)			(2,491)		426,628	426,628			
EB1171011107	SNOQUALMIE	WA		10/09/2015	02/12/2021	400,710		(3,304)			(3,304)		396,612	396,612			
EB1171011283	BELLEVUE	WA		12/18/2015	04/17/2021	337,226		(2,478)			(2,478)		332,105	332,105			
EB1171011491	BOTHELL	WA		12/18/2015	03/13/2021	393,340		(2,887)			(2,887)		389,615	389,615			
EB1171014892	BELLEVUE	WA		10/12/2016	10/16/2021	898,382		(32,090)			(32,090)		848,924	848,924			
EB1171015259	CLYDE HILL	WA		12/16/2016	06/17/2021	1,091,624		(24,019)			(24,019)		1,057,631	1,057,631			
EB1171015700	BOTHELL	WA		12/16/2016	04/17/2021	499,707		6,700			6,700		503,264	503,264			
EB1171015727	KIRKLAND	WA		12/16/2016	08/25/2021	389,204		2,206			2,206		385,534	385,534			
EB1215001434	ISLAMORADA	FL		12/18/2015	05/13/2021	537,413		(6,509)			(6,509)		526,348	526,348			
EB1215003036	FT LAUDERDALE	FL		12/18/2015	09/22/2021	427,702		(909)			(909)		417,808	417,808			
EB1216002172	MIAMI	FL		07/30/2015	03/13/2021	599,268		(1,461)			(1,461)		595,294	595,294			
EB1216002512	MIAMI	FL		07/17/2015	05/13/2021	517,633		(485)			(485)		512,848	512,848			
EB1216003287	SOUTH MIAMI	FL		08/17/2016	12/15/2021	486,350		(4,533)			(4,533)		464,872	464,872			
EB1216003663	HILTON HEAD	SC		12/16/2016	12/15/2021	438,169		3,867			3,867		432,047	432,047			
EB1221058703	JACKSONVILLE	FL		12/18/2015	05/13/2021	454,319		(3,444)			(3,444)		445,179	445,179			
EB1221060185	TAMPA	FL		09/18/2015	03/17/2021	567,200		(5,152)			(5,152)		559,704	559,704			
EB1221063073	JACKSONVILLE	FL		09/25/2015	03/13/2021	1,104,797		(4,928)			(4,928)		1,095,203	1,095,203			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015	11/12/2021	591,020		6,684			6,684		583,481	583,481			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015	11/12/2021	288,157		(2,711)			(2,711)		278,959	278,959			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015	04/17/2021	692,229		(5,124)			(5,124)		682,526	682,526			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1221064680	JACKSONVILLE	FL		11/20/2015	08/25/2021	944,250		(8,865)			(8,865)		921,562	921,562			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016	02/12/2021	378,642		(374)			(374)		376,332	376,332			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016	04/17/2021	474,537		376			376		472,963	472,963			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016	02/12/2021	486,292		(1,715)			(1,715)		483,466	483,466			
EB1222530047	BOCA RATON	FL		08/07/2015	03/13/2021	836,867		4,611			4,611		837,981	837,981			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015	08/25/2021	1,029,821		(83)			(83)		1,014,680	1,014,680			
EB1222530963	SAN FRANCISCO	CA		07/17/2015	09/22/2021	594,953		(3,693)			(3,693)		580,350	580,350			
EB1222532516	HIGHLANDS	NC		08/07/2015	12/15/2021	442,962		3,775			3,775		436,463	436,463			
EB1222532623	LA QUINTA	CA		06/24/2016	05/13/2021	433,679		(2,171)			(2,171)		427,114	427,114			
EB1222532870	MILTON	DE		12/18/2015	09/22/2021	487,065		(3,346)			(3,346)		468,714	468,714			
EB1222535815	FOSTER CITY	CA		10/12/2016	05/13/2021	498,125		(8,451)			(8,451)		486,736	486,736			
EB1222536927	CHILMARK	MA		12/18/2015	07/17/2021	403,623		(3,012)			(3,012)		393,995	393,995			
EB1222538558	SAINT CHARLES	IL		06/24/2016	08/25/2021	511,306		(4,490)			(4,490)		497,508	497,508			
EB1222539405	BELLEVUE	WA		03/24/2016	07/17/2021	660,127		(7,394)			(7,394)		645,121	645,121			
EB1222543094	RICHMOND	TX		10/12/2016	01/08/2021	422,080		2,815			2,815		424,895	424,895			
EB1222549417	NASHVILLE	TN		12/16/2016	11/12/2021	377,489		2,493			2,493		346,500	346,500			
EB1222550563	LOS ANGELES	CA		12/16/2016	11/12/2021	713,884		920			920		700,588	700,588			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015	07/17/2021	656,985		(8,077)			(8,077)		630,487	630,487			
EB1223011951	MALABAR	FL		08/19/2016	10/15/2021	643,578		(2,557)			(2,557)		628,272	628,272			
EB1223012725	SATELLITE BEACH	FL		12/16/2016	10/15/2021	581,752		10,964			10,964		580,330	580,330			
EB1247002648	DAVIE	FL		07/17/2015	11/12/2021	376,330		492			492		367,837	367,837			
EB1247002743	JUPITER	FL		12/18/2015	01/08/2021	1,211,805		(7,248)			(7,248)		1,204,558	1,204,558			
EB1247002803	BOCA RATON	FL		07/17/2015	05/13/2021	467,474		611			611		463,522	463,522			
EB1247002862	BOCA RATON	FL		12/18/2015	03/13/2021	118,685		(42)			(42)		109,284	109,284			
EB1249002396	NAPLES	FL		06/24/2016	02/12/2021	485,128		118			118		484,287	484,287			
EB1249002805	VENICE	FL		08/19/2016	09/22/2021	397,365		(3,241)			(3,241)		385,146	385,146			
EB1259000940	TELLURIDE	CO		10/09/2015	01/08/2021	883,060		(7,280)			(7,280)		875,780	875,780			
EB1259001331	AVON	CO		07/17/2015	03/13/2021	474,068		(2,941)			(2,941)		97,373	97,373			
EB1259001421	EDWARDS	CO		08/07/2015	02/12/2021	630,662		3,447			3,447		632,774	632,774			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015	06/17/2021	532,640		(1,139)			(1,139)		365,659	365,659			
EB1259001827	PARK CITY	UT		12/18/2015	06/17/2021	483,561		1,876			1,876		479,983	479,983			
EB1259002143	MINTURN	CO		06/24/2016	07/17/2021	1,116,545		272			272		1,103,476	1,103,476			
EB1259002866	ROCKVILLE	MD		12/16/2016	04/17/2021	592,693		5,191			5,191		593,907	593,907			
EB1259002939	AVON	CO		12/16/2016	04/17/2021	633,319		(7,459)			(7,459)		622,268	622,268			
EB1341001635	PARKLAND	FL		12/18/2015	03/13/2021	627,881		2,436			2,436		627,757	627,757			
EB1341001869	DELRAY BEACH	FL		12/16/2016	05/13/2021	677,908		835			835		671,988	671,988			
EB1341001961	BOCA RATON	FL		06/24/2016	01/08/2021	910,634		(3,838)			(3,838)		906,796	906,796			
EB1351003190	BROOKLYN	NY		08/07/2015	09/22/2021	830,153		(69)			(69)		818,217	818,217			
EB1351003524	NEW YORK	NY		11/20/2015	04/17/2021	755,136		5,783			5,783		756,229	756,229			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015	06/17/2021	542,833		1,445			1,445		538,025	538,025			
EB1351003611	NEW YORK	NY		07/17/2015	07/17/2021	461,049		2,601			2,601		457,849	457,849			
EB1351003774	NEW YORK	NY		11/20/2015	04/17/2021	515,806		1,593			1,593		513,296	513,296			
EB1351003847	NEW YORK	NY		11/20/2015	04/17/2021	1,368,297		10,476			10,476		1,373,118	1,373,118			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015	02/12/2021	497,353		(4,670)			(4,670)		491,697	491,697			
EB1351004102	NEW YORK	NY		10/12/2016	08/25/2021	658,721		(11,221)			(11,221)		638,582	638,582			
EB1351004168	TRURO	MA		12/18/2015	08/25/2021	426,461		(3,182)			(3,182)		416,579	416,579			
EB1352004264	STONY BROOK	NY		12/18/2015	05/13/2021	723,799		(9,144)			(9,144)		707,192	707,192			
EB1353003620	MIDDLETOWN	NJ		07/30/2015	04/17/2021	527,307		(1,284)			(1,284)		522,676	522,676			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015	03/13/2021	591,791		(684)			(684)		587,778	587,778			
EB1353004683	MENDHAM	NJ		08/07/2015	05/13/2021	522,193		(43)			(43)		515,124	515,124			
EB1353004874	RANDOLPH	NJ		08/07/2015	02/12/2021	509,912		2,809			2,809		511,665	511,665			
EB1353005038	AUSTIN	TX		08/07/2015	05/13/2021	534,726		1,458			1,458		531,803	531,803			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015	05/13/2021	566,921		(4,215)			(4,215)		559,072	559,072			
EB1357000557	BROOKLINE	MA		07/17/2015	01/08/2021	674,447		(371)			(371)		674,076	674,076			
EB1357000692	NEWTON	MA		11/20/2015	04/17/2021	768,361		(7,228)			(7,228)		756,501	756,501			
EB1357000940	NEWTON	MA		10/12/2016	12/15/2021	523,861		3,478			3,478		515,096	515,096			
EB1357000968	LEXINGTON	MA		06/24/2016	05/13/2021	1,491,468		1,162			1,162		1,480,778	1,480,778			
EB1357000970	UPTON	MA		06/24/2016	04/17/2021	394,256		4,869			4,869		395,799	395,799			
EB1367010379	SAN DIEGO	CA		11/20/2015	08/25/2021	916,362		1,422			1,422		904,134	904,134			
EB1367011253	VALLEY CENTER	CA		08/07/2015	03/13/2021	414,175		1,130			1,130		414,459	414,459			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1367011403	SAN DIEGO	CA		03/24/2016	07/17/2021	478,835		(3,289)			(3,289)		468,784	468,784			
EB1367013902	SCOTTSDALE	AZ		08/19/2016	08/25/2021	524,465		(6,532)			(6,532)		509,873	509,873			
EB1367014011	NEWPORT BEACH	CA		10/12/2016	09/22/2021	1,177,747		4,890			4,890		1,154,782	1,154,782			
EB1367015328	CARLSBAD	CA		12/16/2016	03/13/2021	417,817		3,080			3,080		410,922	410,922			
EB1369002500	SARASOTA	FL		08/07/2015	04/17/2021	454,903		(38)			(38)		454,865	454,865			
EB1369002632	USEPPA ISLAND	FL		12/18/2015	02/12/2021	528,002		2,012			2,012		525,997	525,997			
EB1371005172	FAIRFAX	VA		08/07/2015	04/17/2021	404,561		3,456			3,456		405,465	405,465			
EB1371005596	ASHBURN	VA		11/20/2015	04/17/2021	456,512		(4,295)			(4,295)		449,480	449,480			
EB1373010395	CHEVY CHASE	MD		08/07/2015	04/17/2021	513,136		(43)			(43)		508,923	508,923			
EB1381009632	LINWOOD	NJ		08/07/2015	07/17/2021	419,534		(35)			(35)		414,833	414,833			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015	02/12/2021	436,275		(931)			(931)		434,455	434,455			
EB1381010210	PHILADELPHIA	PA		12/18/2015	05/13/2021	583,728		5,940			5,940		584,804	584,804			
EB1381010223	MOORESTOWN	NJ		06/24/2016	08/25/2021	589,059		(4,902)			(4,902)		571,942	571,942			
EB1382002319	SAN MARCOS	CA		07/30/2015	08/25/2021	419,487		(1,022)			(1,022)		412,255	412,255			
EB1382002751	DEL MAR	CA		07/17/2015	10/15/2021	326,971		418			418		318,280	318,280			
EB1382003174	FRESNO	CA		12/16/2016	12/15/2021	786,294		(6,957)			(6,957)		762,565	762,565			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016	04/17/2021	789,030		974			974		785,277	785,277			
EB1382003322	REDONDO BEACH	CA		12/16/2016	04/17/2021	479,387		4,915			4,915		481,351	481,351			
EB1386000417	OAK HILL	VA		11/20/2015	03/13/2021	497,807		(4,674)			(4,674)		491,145	491,145			
EB1389004187	HOLLAND	PA		12/18/2015	07/17/2021	405,714		(864)			(864)		398,278	398,278			
EB1389004582	PHILADELPHIA	PA		08/19/2016	01/08/2021	414,235		495			495		414,730	414,730			
EB1393005777	NEWTOWN	CT		09/18/2015	02/12/2021	449,374		(3,990)			(3,990)		444,200	444,200			
EB1393006607	STAMFORD	CT		12/18/2015	08/25/2021	371,450		(2,747)			(2,747)		363,271	363,271			
EB1393009862	IRVINGTON	NY		12/16/2016	11/12/2021	876,438		8,969			8,969		865,496	865,496			
EB1400001316	SCOTTSDALE	AZ		12/18/2015	10/15/2021	517,735		(1,317)			(1,317)		506,649	506,649			
EB1400001351	PEORIA	AZ		09/18/2015	06/17/2021	667,104		(6,064)			(6,064)		654,107	654,107			
EB1400001470	SCOTTSDALE	AZ		07/30/2015	01/08/2021	705,083		(1,719)			(1,719)		701,896	701,896			
EB1400002166	PHOENIX	AZ		09/25/2015	06/17/2021	761,059		(6,800)			(6,800)		745,083	745,083			
EB1400003015	PHOENIX	AZ		12/18/2015	03/13/2021	812,626		(6,038)			(6,038)		804,947	804,947			
EB1400004257	SCOTTSDALE	AZ		12/16/2016	02/12/2021	829,750		(4,651)			(4,651)		821,888	821,888			
EB1518004686	MECHANICSBURG	PA		12/18/2015	05/13/2021	678,339		(8,722)			(8,722)		664,464	664,464			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015	05/13/2021	1,284,774		(16,386)			(16,386)		1,253,548	1,253,548			
EB1538115814	CINCINNATI	OH		12/18/2015	08/25/2021	815,080		(10,417)			(10,417)		790,494	790,494			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015	02/12/2021	525,286		2,871			2,871		527,045	527,045			
EB1538542524	HOUSTON	TX		12/16/2016	06/17/2021	28,517		(35)			(35)		1,165	1,165			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015	05/13/2021	693,770		(6,294)			(6,294)		680,305	680,305			
EB1540091681	JAMAICA	NY		09/18/2015	10/15/2021	644,937		(5,851)			(5,851)		628,147	628,147			
EB1540092401	NEWTON SQUARE	PA		10/09/2015	06/17/2021	1,107,648		(3,787)			(3,787)		1,085,724	1,085,724			
EB1540092791	CANONSBURG	PA		10/09/2015	01/08/2021	457,637		(496)			(496)		457,141	457,141			
EB1540092861	CENTER VALLEY	PA		12/18/2015	02/12/2021	500,838		(3,724)			(3,724)		496,051	496,051			
EB1540093049	NAPLES	FL		10/09/2015	03/13/2021	1,214,014		(4,121)			(4,121)		1,202,655	1,202,655			
EB1540093068	WARRINGTON	PA		11/20/2015	02/12/2021	494,138		(2,021)			(2,021)		490,747	490,747			
EB1540093085	WINDERMERE	FL		11/20/2015	04/17/2021	577,240		(5,179)			(5,179)		560,530	560,530			
EB1540093090	PITTSBURGH	PA		12/18/2015	02/12/2021	359,753		(2,800)			(2,800)		355,713	355,713			
EB1540093115	SANIBEL	FL		10/09/2015	09/22/2021	475,524		(3,897)			(3,897)		443,396	443,396			
EB1540093146	JENKS	OK		09/25/2015	06/17/2021	381,132		(3,247)			(3,247)		353,320	353,320			
EB1540093238	CHANTILLY	VA		08/07/2015	04/17/2021	585,845		3,242			3,242		585,285	585,285			
EB1540093286	WILLIAMSBURG	VA		08/07/2015	11/12/2021	786,999		(4,083)			(4,083)		760,545	760,545			
EB1540093754	ENGLEWOOD	FL		12/18/2015	03/13/2021	1,088,170		(13,881)			(13,881)		1,070,207	1,070,207			
EB1540093775	KATY	TX		12/18/2015	08/25/2021	516,955		(4,065)			(4,065)		505,258	505,258			
EB1540093776	BLUFFTON	SC		12/18/2015	08/25/2021	524,578		(6,638)			(6,638)		510,329	510,329			
EB1540093807	PALMETTO BAY	FL		12/18/2015	09/22/2021	272,670		(1,827)			(1,827)		257,305	257,305			
EB1540094013	MARS	PA		12/18/2015	05/13/2021	492,333		(3,808)			(3,808)		469,278	469,278			
EB1540094121	CLARKSVILLE	MD		06/24/2016	03/13/2021	847,099		(3,599)			(3,599)		840,205	840,205			
EB1540094137	MARTINEZ	CA		06/24/2016	03/13/2021	1,108,062		(5,624)			(5,624)		1,098,110	1,098,110			
EB1540094189	WARRINGTON	PA		08/19/2016	03/17/2021	480,890		6,347			6,347		483,089	483,089			
EB1540094216	CHANTILLY	VA		12/16/2016	03/17/2021	585,272		(8,049)			(8,049)		573,784	573,784			
EB1540094221	INDIALANTIC	FL		06/24/2016	08/25/2021	418,169		(6,638)			(6,638)		403,711	403,711			
EB1540094291	HADDONFIELD	NJ		06/24/2016	03/17/2021	702,522		(8,738)			(8,738)		689,118	689,118			
EB1540094354	SAN DIEGO	CA		10/12/2016	04/17/2021	698,771		(14,818)			(14,818)		680,102	680,102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1540094384	WARRINGTON	PA		12/16/2016	04/17/2021	722,282		(4,043)			(4,043)		715,417	715,417			
EB1540094399	MERCER ISLAND	WA		08/17/2016	06/17/2021	870,470		(262)			(262)		850,280	850,280			
EB1540094410	CYPRESS	TX		08/19/2016	09/22/2021	905,120		1,090			1,090		891,471	891,471			
EB1540094428	SARASOTA	FL		08/19/2016	08/25/2021	466,796		3,197			3,197		460,867	460,867			
EB1540094439	BOCA RATON	FL		08/17/2016	12/15/2021	659,840		(10,859)			(10,859)		635,264	635,264			
EB1540094628	IRVING	TX		12/16/2016	07/17/2021	477,723		8,221			8,221		479,888	479,888			
EB1540094630	ORLANDO	FL		12/16/2016	04/17/2021	501,427		(424)			(424)		498,496	498,496			
EB1540094657	NAPLES	FL		12/16/2016	08/25/2021	782,352		(9,231)			(9,231)		762,705	762,705			
EB1540094693	NAPLES	FL		12/16/2016	07/17/2021	441,446		(3,083)			(3,083)		433,134	433,134			
EB1541035350	HEATH	TX		12/18/2015	06/17/2021	57,417		1,657			1,657		14,165	14,165			
EB1541037328	SEDONA	AZ		12/18/2015	06/17/2021	509,718		(6,509)			(6,509)		498,078	498,078			
EB1541037414	AUSTIN	TX		09/18/2015	02/12/2021	669,977		(8,265)			(8,265)		660,380	660,380			
EB1541037784	NASHVILLE	TN		10/09/2015	04/17/2021	539,769		(6,734)			(6,734)		529,792	529,792			
EB1541037893	AUSTIN	TX		12/18/2015	04/17/2021	594,224		(4,409)			(4,409)		586,114	586,114			
EB1541037903	SCOTTSDALE	AZ		09/18/2015	01/08/2021	6,562		(3)			(3)		6,559	6,559			
EB1541037969	SAN ANTONIO	TX		07/30/2015	03/13/2021	545,749		(1,553)			(1,553)		541,823	541,823			
EB1541038468	NORTH HUNTINGDON	PA		10/09/2015	02/12/2021	506,649		(6,245)			(6,245)		500,403	500,403			
EB1541038819	NISSWA	MN		08/07/2015	01/08/2021	1,106,860		(8,960)			(8,960)		1,095,758	1,095,758			
EB1541038886	WINTER PARK	CO		09/25/2015	03/13/2021	279,022		(2,978)			(2,978)		167,332	167,332			
EB1541039016	TUJUNGA	CA		10/09/2015	01/08/2021	1,026,898		(12,822)			(12,822)		1,014,075	1,014,075			
EB1541039096	BONITA SPRINGS	FL		09/25/2015	05/13/2021	1,242,944		(5,539)			(5,539)		849,015	849,015			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015	01/08/2021	901,792		(2,131)			(2,131)		899,661	899,661			
EB1541039340	LOCUST VALLEY	NY		10/09/2015	11/12/2021	715,197		(2,451)			(2,451)		697,967	697,967			
EB1541039356	NASHVILLE	TN		10/09/2015	06/17/2021	442,795		(5,391)			(5,391)		422,735	422,735			
EB1541039357	BRENTWOOD	TN		11/20/2015	07/17/2021	462,825		(4,354)			(4,354)		452,864	452,864			
EB1541039380	SANTA FE	NM		12/18/2015	05/13/2021	748,930		(9,520)			(9,520)		732,223	732,223			
EB1541039448	AUSTIN	TX		12/18/2015	01/08/2021	516,408		(1,099)			(1,099)		515,309	515,309			
EB1541039699	THE WOODLANDS	TX		06/24/2016	07/17/2021	1,287,585		(25,041)			(25,041)		1,248,152	1,248,152			
EB1541039889	EVERGREEN	CO		12/18/2015	01/08/2021	440,630		(5,614)			(5,614)		434,175	434,175			
EB1541040248	HOUSTON	TX		06/24/2016	06/17/2021	1,085,677		(4,616)			(4,616)		1,070,317	1,070,317			
EB1541040272	TEMECULA	CA		06/24/2016	03/13/2021	420,364		(5,376)			(5,376)		414,153	414,153			
EB1541040454	HOUSTON	TX		08/19/2016	02/12/2021	913,257		(10,646)			(10,646)		899,029	899,029			
EB1541040477	NASHVILLE	TN		08/19/2016	12/15/2021	829,994		(2,935)			(2,935)		800,576	800,576			
EB1541040483	BRENTWOOD	TN		10/12/2016	03/13/2021	688,306		513			513		681,688	681,688			
EB1541040488	PLYMOUTH	MN		08/19/2016	11/12/2021	473,154		3,291			3,291		466,654	466,654			
EB1541040517	SEATTLE	WA		08/17/2016	04/17/2021	538,050		(2,557)			(2,557)		529,528	529,528			
EB1541040637	KEMAH	TX		10/07/2016	04/17/2021	392,683		(5,464)			(5,464)		383,885	383,885			
EB1541040750	LEANDER	TX		12/16/2016	01/08/2021	421,682		(6,859)			(6,859)		414,822	414,822			
EB1541040764	EDMOND	OK		12/16/2016	07/17/2021	814,672		(17,926)			(17,926)		789,331	789,331			
EB1541040783	SCOTTSDALE	AZ		12/16/2016	10/15/2021	445,411		(13,352)			(13,352)		425,047	425,047			
EB1541040845	PACIFICA	CA		12/16/2016	02/12/2021	472,823		(9,784)			(9,784)		461,023	461,023			
EB1541040886	ALBUQUERQUE	NM		12/16/2016	10/15/2021	489,287		4,226			4,226		480,158	480,158			
EB1564000229	DENVER	CO		07/30/2015	02/12/2021	368,268		(897)			(897)		366,599	366,599			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015	07/17/2021	641,671		1,750			1,750		636,838	636,838			
EB1564000599	DENVER	CO		11/20/2015	07/17/2021	445,825		(4,194)			(4,194)		436,173	436,173			
EB1564000620	FORT COLLINS	CO		08/07/2015	01/08/2021	786,469		(66)			(66)		786,404	786,404			
EB1564001132	DENVER	CO		12/16/2016	03/13/2021	579,025		692			692		577,018	577,018			
EB1567001695	CASTLE ROCK	CO		06/24/2016	05/13/2021	570,676		444			444		565,444	565,444			
EB1567001956	LOS ANGELES	CA		12/16/2016	02/12/2021	804,377		1,037			1,037		803,833	803,833			
EB1567001968	FORT COLLINS	CO		12/16/2016	02/12/2021	564,590		7,570			7,570		569,806	569,806			
EB1567002016	HERMOSA BEACH	CA		12/16/2016	04/17/2021	1,246,174		1,538			1,538		1,240,247	1,240,247			
EB1596048348	MOORESVILLE	NC		12/18/2015	02/12/2021	548,552		(6,864)			(6,864)		540,591	540,591			
EB1596048401	YORBA LINDA	CA		12/18/2015	12/15/2021	752,311		(5,769)			(5,769)		729,328	729,328			
EB1596048822	CARLSBAD	CA		12/18/2015	09/22/2021	522,342		(4,020)			(4,020)		508,108	508,108			
EB1596049199	BELMONT	CA		03/24/2016	02/12/2021	428,579		(7,987)			(7,987)		419,745	419,745			
EB1596049507	BEVERLY HILLS	CA		06/24/2016	04/17/2021	595,512		(9,194)			(9,194)		581,130	581,130			
EB1596050641	NEWPORT BEACH	CA		09/25/2015	12/15/2021	907,179		(11,153)			(11,153)		874,662	874,662			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016	03/13/2021	638,101		(11,394)			(11,394)		622,948	622,948			
EB1596050986	LOS ANGELES	CA		09/25/2015	05/13/2021	678,827		(6,023)			(6,023)		665,829	665,829			
EB1596051054	SAN CLEMENTE	CA		10/09/2015	05/13/2021	934,227		1,991			1,991		926,471	926,471			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1596051099	COLORADO SPRINGS	CO		08/07/2015	01/08/2021	689,675		3,622			3,622		693,298	693,298			
EB1596051112	SAN DIEGO	CA		11/20/2015	03/17/2021	846,275		(7,961)			(7,961)		834,883	834,883			
EB1596051186	CALABASAS	CA		10/09/2015	04/17/2021	762,979		(6,248)			(6,248)		751,846	751,846			
EB1596051241	COTO DE CEZA	CA		10/09/2015	03/13/2021	1,002,009		(8,246)			(8,246)		989,760	989,760			
EB1596051434	HALEIWA	HI		08/07/2015	05/13/2021	772,396		(2,163)			(2,163)		762,490	762,490			
EB1596051448	CAMARILLO	CA		09/25/2015	01/08/2021	661,210		612			612		661,822	661,822			
EB1596051556	GIG HARBOR	WA		10/09/2015	09/22/2021	906,442		(9,317)			(9,317)		882,872	882,872			
EB1596051712	LONE TREE	CO		06/24/2016	03/17/2021	641,299		(15,199)			(15,199)		624,592	624,592			
EB1596052025	SCOTTSDALE	AZ		12/18/2015	01/08/2021	658,751		(8,375)			(8,375)		650,377	650,377			
EB1596052680	EL DORADO HILLS	CA		10/12/2016	12/15/2021	441,341		(6,323)			(6,323)		392,006	392,006			
EB1596053037	SAN CLEMENTE	CA		06/24/2016	01/08/2021	1,281,982		(20,261)			(20,261)		1,261,721	1,261,721			
EB1596053057	GILROY	CA		06/24/2016	12/15/2021	500,220		(9,871)			(9,871)		477,620	477,620			
EB1596053071	LAKEWOOD	CO		10/07/2016	05/13/2021	490,261		(10,685)			(10,685)		473,918	473,918			
EB1596053210	CAREFREE	AZ		06/24/2016	07/17/2021	610,479		(10,028)			(10,028)		593,670	593,670			
EB1596053229	LONE TREE	CO		08/19/2016	03/13/2021	515,604		(4,437)			(4,437)		509,181	509,181			
EB1596053332	LADERA RANCH	CA		10/12/2016	09/22/2021	1,249,340		(16,341)			(16,341)		1,232,999	1,232,999			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016	01/08/2021	573,706		(8,009)			(8,009)		565,697	565,697			
EB1596053366	ALTADENA	CA		08/17/2016	10/15/2021	824,743		(10,747)			(10,747)		794,497	794,497			
EB1596053368	LOS ANGELES	CA		10/12/2016	05/13/2021	931,760		(7,446)			(7,446)		917,050	917,050			
EB1596053381	AURORA	CO		08/19/2016	11/12/2021	547,354		(4,698)			(4,698)		531,808	531,808			
EB1596053388	MIDWAY	UT		08/19/2016	04/17/2021	448,378		(3,866)			(3,866)		441,925	441,925			
EB1596053430	ENGLEWOOD	CO		08/19/2016	07/17/2021	581,443		(5,005)			(5,005)		569,744	569,744			
EB1596053482	AQUA DULCE	CA		08/17/2016	08/25/2021	722,881		(3,724)			(3,724)		708,989	708,989			
EB1596053495	SAN CLEMENTE	CA		08/17/2016	11/12/2021	755,392		(18,516)			(18,516)		723,754	723,754			
EB1596053498	LOS ANGELES	CA		08/17/2016	06/17/2021	894,704		(8,428)			(8,428)		886,276	886,276			
EB1596053516	SANTA FE	NM		08/17/2016	06/17/2021	553,520		(11,606)			(11,606)		536,530	536,530			
EB1596053538	MISSION VIEJO	CA		08/17/2016	03/13/2021	1,001,344		(13,155)			(13,155)		984,408	984,408			
EB1596053546	CORONA DEL MAR	CA		08/17/2016	09/22/2021	916,537		(12,062)			(12,062)		890,425	890,425			
EB1596053818	CULVER CITY	CA		12/16/2016	06/17/2021	953,315		(8,269)			(8,269)		935,541	935,541			
EB1596053822	SEATTLE	WA		12/16/2016	03/13/2021	583,039		(1,771)			(1,771)		578,830	578,830			
EB1596053836	GLENDALE	CA		12/16/2016	04/17/2021	930,745		(18,769)			(18,769)		906,123	906,123			
EB1596053850	LOS ANGELES	CA		12/16/2016	11/12/2021	815,522		(19,085)			(19,085)		781,705	781,705			
EB1596053855	FOSTER CITY	CA		12/16/2016	05/13/2021	514,526		(13,293)			(13,293)		498,550	498,550			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016	03/13/2021	928,631		(12,538)			(12,538)		911,172	911,172			
EB1596053937	SCOTTSDALE	AZ		12/16/2016	05/13/2021	535,299		(7,423)			(7,423)		519,531	519,531			
EB1596053958	SCOTTSDALE	AZ		12/16/2016	05/13/2021	474,204		(11,098)			(11,098)		459,715	459,715			
EB1596053967	GUALALA	CA		12/16/2016	05/13/2021	583,333		(9,302)			(9,302)		569,742	569,742			
EB1596053993	CALABASAS	CA		12/16/2016	01/08/2021	936,446		(16,247)			(16,247)		920,199	920,199			
EB1596054061	SANTA CLARA	CA		12/16/2016	04/17/2021	739,885		(14,986)			(14,986)		720,748	720,748			
EB1706505305	SUGAR LAND	TX		12/18/2015	04/17/2021	487,074		(1,038)			(1,038)		482,144	482,144			
EB1706542026	CLARKSVILLE	MD		08/19/2016	05/13/2021	781,528		934			934		774,623	774,623			
EB1706551323	SCOTTSDALE	AZ		12/16/2016	04/17/2021	455,357		4,024			4,024		453,543	453,543			
EB1723001157	LOS ANGELES	CA		07/17/2015	07/17/2021	495,191		645			645		489,600	489,600			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016	09/22/2021	1,456,844		4,909			4,909		1,438,143	1,438,143			
EB1725001382	NEWPORT BEACH	CA		12/18/2015	03/17/2021	595,875		(7,594)			(7,594)		584,592	584,592			
EB1725002337	PALM DESERT	CA		07/17/2015	08/25/2021	395,057		520			520		389,120	389,120			
EB1725002355	LADERA RANCH	CA		07/17/2015	03/13/2021	838,899		(3,403)			(3,403)		832,093	832,093			
EB1725002424	PALM SPRINGS	CA		08/07/2015	02/12/2021	393,561		(2,147)			(2,147)		390,619	390,619			
EB1725002983	PALM SPRINGS	CA		06/24/2016	01/08/2021	400,424		(3,392)			(3,392)		397,031	397,031			
EB1725003376	SAN DIEGO	CA		12/16/2016	07/17/2021	965,923		(3,038)			(3,038)		949,606	949,606			
EB1725003460	LADERA RANCH	CA		12/16/2016	02/12/2021	472,098		6,295			6,295		476,411	476,411			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015	06/17/2021	960,382		2,347			2,347		952,343	952,343			
EB1771001018	LA MIRADA	CA		07/17/2015	09/22/2021	458,997		(1,862)			(1,862)		449,616	449,616			
EB1771001383	LAKE FOREST	CA		06/24/2016	01/08/2021	659,972		(8,440)			(8,440)		651,531	651,531			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016	02/12/2021	1,235,312		3,963			3,963		1,232,165	1,232,165			
EB1784001085	WALNUT CREEK	CA		07/30/2015	05/13/2021	734,103		(1,789)			(1,789)		727,687	727,687			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015	03/13/2021	879,513		(2,144)			(2,144)		630,228	630,228			
EB1784002144	REDWOOD CITY	CA		09/25/2015	08/25/2021	822,474		(3,672)			(3,672)		806,912	806,912			
EB1784002168	SAN FRANCISCO	CA		11/20/2015	03/13/2021	997,149		1,547			1,547		994,462	994,462			
EB1784002384	REDWOOD CITY	CA		07/17/2015	01/08/2021	809,386		(442)			(442)		808,944	808,944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1784002902	MORGAN HILL	CA		03/24/2016	06/17/2021	501,010		(5,570)			(5,570)		490,531	490,531			
EB1784003112	MENLO PARK	CA		03/24/2016	03/13/2021	563,980		(3,898)			(3,898)		558,952	558,952			
EB1784003157	LA CRESCENTA	CA		06/24/2016	05/13/2021	377,325		(3,297)			(3,297)		371,773	371,773			
EB1784003367	REDWOOD CITY	CA		10/12/2016	01/08/2021	687,225		(8,911)			(8,911)		678,314	678,314			
EB1784003417	NOVATO	CA		06/24/2016	07/17/2021	495,610		(4,365)			(4,365)		485,555	485,555			
EB1784003514	SAN JOSE	CA		03/24/2016	03/17/2021	558,001		(1,091)			(1,091)		554,387	554,387			
EB1784003944	SAN CARLOS	CA		12/16/2016	01/08/2021	610,955		(1,807)			(1,807)		609,148	609,148			
EB1784004014	SAN FRANCISCO	CA		08/17/2016	11/12/2021	885,298		(4,574)			(4,574)		862,943	862,943			
EB1784004039	SAN FRANCISCO	CA		12/16/2016	11/12/2021	453,024		901			901		444,057	444,057			
EB1784004122	SAN FRANCISCO	CA		08/17/2016	02/12/2021	920,221		(8,669)			(8,669)		909,770	909,770			
EB1784004395	FAIRFAX	CA		12/16/2016	04/17/2021	968,436		(6,759)			(6,759)		957,914	957,914			
EB1784004497	SEBASTOPOL	CA		12/16/2016	01/08/2021	699,980		(3,846)			(3,846)		694,637	694,637			
EB1784004502	MENLO PARK	CA		12/16/2016	02/12/2021	740,212		(5,158)			(5,158)		733,626	733,626			
EB1784004539	SAN MATEO	CA		12/16/2016	06/17/2021	976,415		1,251			1,251		964,993	964,993			
EB1784004777	SAN FRANCISCO	CA		12/16/2016	09/22/2021	927,677		1,117			1,117		907,581	907,581			
EB1784004781	BURLINGAME	CA		12/16/2016	06/17/2021	1,286,197		4,348			4,348		1,275,109	1,275,109			
EB1784004840	OAKLAND	CA		12/16/2016	05/13/2021	961,906		1,187			1,187		955,436	955,436			
EB1784004856	SAN FRANCISCO	CA		12/16/2016	02/12/2021	866,999		1,070			1,070		865,268	865,268			
EB1784004880	SAN FRANCISCO	CA		12/16/2016	04/17/2021	1,290,224		23,223			23,223		1,305,296	1,305,296			
EB1784004910	SAN RAFAEL	CA		12/16/2016	07/17/2021	835,310		(4,699)			(4,699)		820,857	820,857			
EB1785003289	LINDEN	CA		10/09/2015	08/25/2021	489,922		(344)			(344)		480,523	480,523			
EB1785003492	SATELLITE BEACH	FL		08/07/2015	05/13/2021	432,702		(35)			(35)		426,849	426,849			
EB1785003522	E PALO ALTO	CA		08/07/2015	01/08/2021	523,434		(1,235)			(1,235)		522,198	522,198			
EB1785003601	LOS GATOS	CA		06/24/2016	04/17/2021	816,878		(7,754)			(7,754)		801,065	801,065			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016	06/17/2021	650,970		15,321			15,321		657,948	657,948			
EB1785004673	SAN JOSE	CA		10/07/2016	04/17/2021	1,037,001		(1,198)			(1,198)		1,029,768	1,029,768			
EB1785004879	SANTA CRUZ	CA		12/16/2016	02/12/2021	662,422		(8,030)			(8,030)		651,892	651,892			
EB1785004925	SANTA CRUZ	CA		12/16/2016	03/13/2021	697,781		4,000			4,000		698,934	698,934			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015	05/13/2021	542,849		(5,145)			(5,145)		531,867	531,867			
EB1786002511	BELMONT	CA		03/24/2016	05/13/2021	872,208		(1,675)			(1,675)		858,000	858,000			
EB1786002571	SAN FRANCISCO	CA		08/07/2015	12/15/2021	1,236,562		10,549			10,549		1,218,028	1,218,028			
EB1786002896	NOVATO	CA		03/24/2016	03/13/2021	595,188		(1,158)			(1,158)		591,619	591,619			
EB1786003372	SAN CARLOS	CA		06/24/2016	10/15/2021	1,522,840		1,185			1,185		1,486,565	1,486,565			
EB1786003544	BELMONT	CA		10/12/2016	11/12/2021	903,108		(1,990)			(1,990)		882,483	882,483			
EB1786003610	SAN MATEO	CA		12/16/2016	04/17/2021	1,022,172		14,591			14,591		1,030,404	1,030,404			
EB1786003657	SAN FRANCISCO	CA		08/17/2016	05/13/2021	804,817		(4,158)			(4,158)		794,251	794,251			
EB1786003720	BELMONT	CA		12/16/2016	02/12/2021	1,181,139		6,772			6,772		1,183,091	1,183,091			
EB1786003745	BELMONT	CA		12/16/2016	05/13/2021	783,718		15,324			15,324		792,477	792,477			
EB1786003774	REDWOOD CITY	CA		12/16/2016	11/12/2021	735,703		907			907		721,813	721,813			
EB1786003969	SAN MATEO	CA		12/16/2016	04/17/2021	941,949		(6,576)			(6,576)		929,879	929,879			
EB1787003208	HAYWARD	CA		06/24/2016	03/17/2021	451,415		(5,796)			(5,796)		443,111	443,111			
EB1787003319	MILPITAS	CA		12/16/2016	01/08/2021	622,371		1,998			1,998		624,369	624,369			
EB1787003934	LIVERMORE	CA		12/16/2016	05/13/2021	588,558		4,632			4,632		587,257	587,257			
EB1787004076	ORINDA	CA		12/16/2016	04/17/2021	1,060,574		1,309			1,309		1,055,529	1,055,529			
EB1789003375	SAN FRANCISCO	CA		10/09/2015	07/17/2021	399,267		(1,366)			(1,366)		392,093	392,093			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015	03/13/2021	505,822		469			469		504,181	504,181			
EB1789003676	SANTA CLARA	CA		08/07/2015	06/17/2021	467,061		(39)			(39)		460,102	460,102			
EB1789003698	SUNNYVALE	CA		08/07/2015	01/08/2021	761,906		(61)			(61)		761,845	761,845			
EB1789003722	SUNNYVALE	CA		07/17/2015	01/08/2021	553,518		(3,440)			(3,440)		550,077	550,077			
EB1789003958	BURLINGAME	CA		06/24/2016	03/13/2021	582,215		(6,164)			(6,164)		572,620	572,620			
EB1789003985	SAN CARLOS	CA		06/24/2016	05/13/2021	613,177		(5,136)			(5,136)		602,016	602,016			
EB1789004148	BURLINGAME	CA		06/24/2016	03/13/2021	785,861		(6,628)			(6,628)		776,208	776,208			
EB1789004300	SAN JOSE	CA		06/24/2016	01/08/2021	649,777		3,951			3,951		653,727	653,727			
EB1789004328	DANVILLE	CA		12/16/2016	09/22/2021	991,021		7,622			7,622		982,327	982,327			
EB1789004375	HAYWARD	CA		10/12/2016	02/12/2021	1,091,340		7,199			7,199		1,095,858	1,095,858			
EB1789004493	SUNNYVALE	CA		08/17/2016	08/25/2021	1,068,255		(327)			(327)		1,052,633	1,052,633			
EB1789004549	SAN JOSE	CA		08/17/2016	12/15/2021	336,378		(1,691)			(1,691)		314,146	314,146			
EB1789004553	THE WOODLANDS	TX		12/16/2016	01/08/2021	1,058,222		8,130			8,130		1,064,239	1,064,239			
EB1789004565	SAN JOSE	CA		08/17/2016	01/08/2021	336,378		(1,691)			(1,691)		334,686	334,686			
EB1789004890	BELMONT	CA		12/16/2016	05/13/2021	1,028,963		(5,768)			(5,768)		1,013,197	1,013,197			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1790002216	ALEXANDRIA	VA		09/25/2015	06/17/2021	892,323		3,928			3,928		886,824	886,824			
EB1790002986	WASHINGTON	DC		10/12/2016	04/17/2021	585,670		3,906			3,906		586,043	586,043			
EB1791002772	RESTON	VA		08/07/2015	02/12/2021	1,009,053		5,303			5,303		1,011,219	1,011,219			
EB1793000749	VOORHEESVILLE	NY		12/18/2015	01/08/2021	491,446		(3,600)			(3,600)		487,846	487,846			
EB1793000950	VIENNA	VA		10/09/2015	09/22/2021	1,032,093		2,203			2,203		1,016,988	1,016,988			
EB1793001367	WASHINGTON	DC		10/07/2016	07/17/2021	952,636		4,417			4,417		935,712	935,712			
EB1793001647	MC LEAN	VA		12/16/2016	02/12/2021	595,835		(4,629)			(4,629)		589,907	589,907			
EB1794002440	SEVERN	MD		07/30/2015	12/15/2021	445,596		1,099			1,099		434,873	434,873			
EB1794003329	NOKESVILLE	VA		12/18/2015	09/22/2021	611,531		(4,509)			(4,509)		591,553	591,553			
EB1794003597	FALLS CHURCH	VA		06/24/2016	05/13/2021	941,361		(7,940)			(7,940)		926,151	926,151			
EB1794003753	NORTH POTOMAC	MD		06/24/2016	03/13/2021	592,336		3,588			3,588		590,513	590,513			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015	02/12/2021	493,537		(4,529)			(4,529)		487,748	487,748			
EB1795001484	OCEANPORT	NJ		12/18/2015	06/17/2021	446,502		(729)			(729)		438,740	438,740			
FR121181213	ESSEX FELLS	NJ		09/23/2016	12/08/2021	636,731		2,320			2,320		594,522	594,522			
FR125687686	PALO ALTO	CA		10/07/2016	03/18/2021	1,045,149		4,720			4,720		1,045,637	1,045,637			
FR125692355	ORINDA	CA		10/07/2016	08/14/2021	997,232		3,062			3,062		986,144	986,144			
FR125692728	SAN DIEGO	CA		10/07/2016	03/18/2021	609,792		1,871			1,871		609,197	609,197			
FR125693304	HINGHAM	MA		11/04/2016	05/14/2021	792,769		3,075			3,075		789,439	789,439			
FR125695481	HILLSBOROUGH	CA		10/07/2016	05/14/2021	618,955		2,169			2,169		616,125	616,125			
FR125697743	SAN DIEGO	CA		10/07/2016	04/17/2021	870,865		3,192			3,192		868,788	868,788			
FR125698089	SAN MATEO	CA		09/23/2016	10/12/2021	905,106		3,309			3,309		891,757	891,757			
FR125698386	ALISO VIEJO	CA		10/07/2016	06/12/2021	538,608		2,017			2,017		535,178	535,178			
FR125698675	WELLESLEY	MA		10/07/2016	01/14/2021	628,601		2,585			2,585		631,186	631,186			
FR125699384	SAN RAMON	CA		12/02/2016	05/14/2021	800,679		3,482			3,482		797,798	797,798			
FR125700224	WELLESLEY	MA		10/07/2016	04/17/2021	546,139		2,167			2,167		544,985	544,985			
FR125704960	SAN FRANCISCO	CA		11/18/2016	04/17/2021	870,530		840			840		866,181	866,181			
FR125705470	DANA POINT	CA		11/18/2016	02/13/2021	564,711		1,960			1,960		565,196	565,196			
FR125705868	MENLO PARK	CA		10/07/2016	04/17/2021	1,003,540		3,418			3,418		1,000,932	1,000,932			
FR125706197	SHERMAN OAKS	CA		10/21/2016	06/12/2021	812,240		4,442			4,442		808,494	808,494			
FR125717814	NEWTON	MA		10/21/2016	04/17/2021	649,027		4,043			4,043		649,153	649,153			
FR125718614	LA JOLLA	CA		12/02/2016	10/12/2021	1,131,406		4,126			4,126		1,115,070	1,115,070			
FR125719471	BURLINGAME	CA		11/18/2016	01/14/2021	753,442		3,274			3,274		756,716	756,716			
FR125720016	NEEDHAM	MA		11/18/2016	09/18/2021	891,524		2,777			2,777		879,997	879,997			
FR125722418	HALEIWA	HI		12/02/2016	06/12/2021	1,178,998		6,601			6,601		1,173,970	1,173,970			
FR125750369	WESTON	MA		11/18/2016	10/12/2021	1,450,304		(5,664)			(5,664)		1,418,607	1,418,607			
FR125755467	BURLINGAME	CA		11/18/2016	03/18/2021	855,512		3,326			3,326		855,428	855,428			
FR125755640	LOS ANGELES	CA		11/18/2016	12/08/2021	913,675		3,557			3,557		896,971	896,971			
FR125757133	PIEDMONT	CA		11/18/2016	08/14/2021	1,159,962		1,358			1,358		1,144,973	1,144,973			
FR125758883	ORINDA	CA		11/04/2016	01/14/2021	1,195,901		4,755			4,755		1,200,657	1,200,657			
FR125758941	MORAGA	CA		12/02/2016	03/18/2021	890,998		4,455			4,455		891,894	891,894			
FR125763826	BOSTON	MA		11/04/2016	11/09/2021	621,252		2,465			2,465		611,210	611,210			
FR125765219	WELLESLEY	MA		12/22/2016	07/16/2021	627,929		1,143			1,143		621,241	621,241			
FR125765375	SAN FRANCISCO	CA		12/02/2016	12/08/2021	668,158		2,742			2,742		656,153	656,153			
FR125767272	BROOKLINE	MA		12/02/2016	01/14/2021	497,696		2,032			2,032		499,728	499,728			
FR125767314	LEXINGTON	MA		12/02/2016	01/14/2021	609,821		2,490			2,490		612,311	612,311			
FR125768064	SAN FRANCISCO	CA		12/02/2016	04/17/2021	610,004		2,344			2,344		604,976	604,976			
FR125768239	BOSTON	MA		12/02/2016	10/12/2021	562,450		2,335			2,335		554,607	554,607			
FR125769815	SAN FRANCISCO	CA		12/02/2016	04/17/2021	810,237		3,115			3,115		808,532	808,532			
FR125769872	LOS ALTOS	CA		12/02/2016	02/13/2021	739,441		890			890		738,884	738,884			
FR125770821	SAN MATEO	CA		12/02/2016	04/17/2021	1,120,291		1,136			1,136		1,114,822	1,114,822			
FR125771639	SAN FRANCISCO	CA		12/02/2016	07/16/2021	844,679		3,168			3,168		837,631	837,631			
FR125772843	SAN FRANCISCO	CA		12/02/2016	04/17/2021	968,250		3,336			3,336		965,758	965,758			
FR125775150	CAMBRIDGE	MA		12/22/2016	06/12/2021	1,643,711		5,436			5,436		1,624,291	1,624,291			
FR125778337	SAN RAFAEL	CA		12/22/2016	02/13/2021	1,138,994		5,212			5,212		1,141,953	1,141,953			
FR125806799	SAN FRANCISCO	CA		12/22/2016	03/18/2021	1,176,156		3,300			3,300		1,175,063	1,175,063			
FR125819057	REDWOOD CITY	CA		02/17/2017	04/17/2021	598,911		1,772			1,772		587,973	587,973			
FR125941489	BERKELEY	CA		09/15/2017	10/12/2021	831,670		2,702			2,702		820,613	820,613			
PEB1027558070	DALLAS	TX		07/23/2021	08/25/2021			3,754			3,754		548,022	548,022			
PEB1027606200	THOUSAND OAKS	CA		07/23/2021	09/22/2021			1,348			1,348		441,696	441,696			
PEB1027608260	SIMI VALLEY	CA		07/23/2021	09/22/2021			9,402			9,402		932,637	932,637			

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PEB1171017119	ISSAQUAH	WA		07/23/2021	09/22/2021			1,580			1,580		643,043	643,043			
PEB1216004120	PINECREST	FL		07/23/2021	10/15/2021			369			369		640,505	640,505			
PEB1221067970	PONTE VEDRA BEACH	FL		07/23/2021	11/12/2021			1,467			1,467		526,790	526,790			
PEB1221072240	PONTE VEDRA BEACH	FL		07/23/2021	09/22/2021			(2,494)			(2,494)		543,836	543,836			
PEB1221072970	JACKSONVILLE BEACH	FL		07/23/2021	09/22/2021			3,812			3,812		411,608	411,608			
PEB1222545515	BLOOMFIELD TOWNSHIP	MI		07/23/2021	10/15/2021			(4,173)			(4,173)		523,796	523,796			
PEB1222558470	WESTFIELD	NJ		07/23/2021	09/22/2021			151			151		173,420	173,420			
PEB1222558480	SCOTTSDALE	AZ		07/23/2021	11/12/2021			1,001			1,001		371,295	371,295			
PEB1222558571	KENSINGTON	MD		07/23/2021	12/15/2021			1,684			1,684		727,305	727,305			
PEB1222610849	CHATHAM	NJ		07/23/2021	10/16/2021			50,319			50,319		1,046,403	1,046,403			
PEB1222611511	SAN JOSE	CA		07/23/2021	10/16/2021			6,900			6,900		741,088	741,088			
PEB1248002636	ODESSA	FL		07/23/2021	10/15/2021			(20,812)			(20,812)		1,370,014	1,370,014			
PEB1259002499	EDWARDS	CO		07/23/2021	10/15/2021			(4,413)			(4,413)		454,929	454,929			
PEB1351006201	BROOKLYN	NY		07/23/2021	08/25/2021			(3,865)			(3,865)		421,648	421,648			
PEB1351006338	STATEN ISLAND	NY		07/23/2021	09/22/2021			248			248		749,887	749,887			
PEB1351006600	NEW YORK	NY		07/23/2021	08/25/2021			10,921			10,921		1,288,807	1,288,807			
PEB1351006817	NEW YORK	NY		07/23/2021	08/25/2021			(1,913)			(1,913)		452,013	452,013			
PEB1357001822	MANCHESTER	MA		07/23/2021	10/15/2021			11,140			11,140		1,325,351	1,325,351			
PEB1358014519	LOS ANGELES	CA		07/23/2021	08/25/2021			(3,019)			(3,019)		774,901	774,901			
PEB1367015651	IMPERIAL BEACH	CA		07/23/2021	12/15/2021			(9,231)			(9,231)		599,722	599,722			
PEB1371008684	IJAMSVILLE	MD		07/23/2021	10/15/2021			697			697		413,227	413,227			
PEB1393010733	ARMONK	NY		07/23/2021	12/15/2021			(5,172)			(5,172)		783,314	783,314			
PEB1400004175	PHOENIX	AZ		07/23/2021	09/22/2021			(5,507)			(5,507)		1,062,593	1,062,593			
PEB1538603094	FAIRPLAY	CO		07/23/2021	11/12/2021			(4,291)			(4,291)		448,141	448,141			
PEB1540093870	WAKE FOREST	NC		07/23/2021	08/25/2021			(8,234)			(8,234)		793,345	793,345			
PEB1540094522	SANIBEL	FL		07/23/2021	08/25/2021			(9,420)			(9,420)		452,503	452,503			
PEB1540094615	WESTFIELD	NJ		07/23/2021	09/22/2021			(15,698)			(15,698)		677,793	677,793			
PEB1540095169	PALMETTO BAY	FL		07/23/2021	10/16/2021			(43,941)			(43,941)		1,103,621	1,103,621			
PEB1540095729	HARLEYSVILLE	PA		07/23/2021	10/15/2021			(6,267)			(6,267)		463,302	463,302			
PEB1540095744	OAK HILL	VA		07/23/2021	11/12/2021			(3,999)			(3,999)		676,776	676,776			
PEB1541040734	NASHVILLE	TN		07/23/2021	08/25/2021			(13,578)			(13,578)		1,186,558	1,186,558			
PEB1541041383	DALLAS	TX		07/23/2021	08/25/2021			(17,842)			(17,842)		752,487	752,487			
PEB1541041628	AUSTIN	TX		07/23/2021	10/15/2021			(15,340)			(15,340)		578,831	578,831			
PEB1541041700	AUSTIN	TX		07/23/2021	08/25/2021			(9,120)			(9,120)		565,600	565,600			
PEB1541041873	RALEIGH	NC		07/23/2021	08/25/2021			(1,736)			(1,736)		420,824	420,824			
PEB1541042018	INVER GROVE HEIGHTS	MN		07/23/2021	09/22/2021			(9,835)			(9,835)		469,695	469,695			
PEB1541042115	HIGHLAND PARK	IL		07/23/2021	08/25/2021			(13,074)			(13,074)		613,589	613,589			
PEB1541042124	RIVER FOREST	IL		07/23/2021	10/15/2021			(20,703)			(20,703)		925,352	925,352			
PEB1541042183	BRENTWOOD	TN		07/23/2021	12/15/2021			(2,927)			(2,927)		465,876	465,876			
PEB1541042197	HOUSTON	TX		07/23/2021	08/25/2021			(195)			(195)		56,769	56,769			
PEB1541042882	AUSTIN	TX		07/23/2021	11/12/2021			26,895			26,895		390,150	390,150			
PEB1541042887	EDMOND	OK		07/23/2021	11/12/2021			11,597			11,597		574,425	574,425			
PEB1541042968	FRANKLIN	TN		07/23/2021	08/25/2021			9,397			9,397		458,526	458,526			
PEB1541042976	JERSEY CITY	NJ		07/23/2021	08/25/2021			7,419			7,419		701,120	701,120			
PEB1541042997	LOS ALAMOS	NM		07/23/2021	11/12/2021			1,380			1,380		490,554	490,554			
PEB1596049315	DENVER	CO		07/23/2021	10/15/2021			(9,103)			(9,103)		470,705	470,705			
PEB1596053582	LOS ANGELES	CA		07/23/2021	10/15/2021			(7,252)			(7,252)		836,881	836,881			
PEB1596053707	RANCHO CUCAMONGA	CA		07/23/2021	09/22/2021			(17,502)			(17,502)		623,584	623,584			
PEB1596054902	MEDFORD	MA		07/23/2021	09/22/2021			(9,852)			(9,852)		466,739	466,739			
PEB1596055083	CANYON LAKE	CA		07/23/2021	12/15/2021			(11,325)			(11,325)		570,171	570,171			
PEB1596055131	SCOTTSDALE	AZ		07/23/2021	12/15/2021			(13,750)			(13,750)		641,231	641,231			
PEB1596055488	DENVER	CO		07/23/2021	10/15/2021			(6,825)			(6,825)		501,224	501,224			
PEB1596055504	DENVER	CO		07/23/2021	08/17/2021			604			604		878,860	878,860			
PEB1596055516	DOVE CANYON	CA		07/23/2021	09/22/2021			(11,600)			(11,600)		797,850	797,850			
PEB1596055664	SANTA FE	NM		07/23/2021	08/25/2021			(13,171)			(13,171)		641,654	641,654			
PEB1596055824	LIVERMORE	CA		07/23/2021	09/22/2021			8,589			8,589		418,327	418,327			
PEB1596055843	REDWOOD CITY	CA		07/23/2021	11/12/2021			1,784			1,784		855,306	855,306			
PEB1596056068	LAKE BARRINGTON	IL		07/23/2021	08/25/2021			20,868			20,868		527,356	527,356			
PEB1725003197	PASADENA	CA		07/23/2021	11/12/2021			(17,082)			(17,082)		1,561,226	1,561,226			
PEB1725003242	PALM SPRINGS	CA		07/23/2021	10/15/2021			(4,245)			(4,245)		441,661	441,661			

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PEB1725003452	MENLO PARK	CA		07/23/2021	11/12/2021			(11,476)			(11,476)		781,334	781,334			
PEB1784004036	SAN FRANCISCO	CA		07/23/2021	09/22/2021			(694)			(694)		1,634,406	1,634,406			
PEB1784004042	SAN FRANCISCO	CA		07/23/2021	11/12/2021			2,201			2,201		1,146,877	1,146,877			
PEB1784004062	SAN FRANCISCO	CA		07/23/2021	10/15/2021			1,845			1,845		849,086	849,086			
PEB1784005401	SAN ANSELMO	CA		07/23/2021	10/15/2021			(6,937)			(6,937)		683,065	683,065			
PEB1784005486	SAN FRANCISCO	CA		07/23/2021	12/15/2021			(917)			(917)		677,092	677,092			
PEB1784005859	SAN FRANCISCO	CA		07/23/2021	10/15/2021			666			666		541,170	541,170			
PEB1784005904	SAN FRANCISCO	CA		07/23/2021	10/15/2021			611			611		891,932	891,932			
PEB1784006068	SAN FRANCISCO	CA		07/23/2021	11/12/2021			9,221			9,221		460,299	460,299			
PEB1785004876	BELMONT	CA		07/23/2021	09/22/2021			8,348			8,348		814,413	814,413			
PEB1785005696	EL DORADO HILLS	CA		07/23/2021	12/15/2021			(2,684)			(2,684)		460,813	460,813			
PEB1786003527	BELMONT	CA		07/23/2021	10/15/2021			2,073			2,073		1,045,580	1,045,580			
PEB1786003945	LAFAYETTE	CA		07/23/2021	08/25/2021			12,584			12,584		966,249	966,249			
PEB1786004001	HALF MOON BAY	CA		07/23/2021	11/12/2021			15,960			15,960		839,483	839,483			
PEB1787003860	DANVILLE	CA		07/23/2021	09/22/2021			6,160			6,160		578,507	578,507			
PEB1787004779	SAN FRANCISCO	CA		07/23/2021	08/25/2021			8,580			8,580		1,056,926	1,056,926			
PEB1793002337	CHEVY CHASE	MD		07/23/2021	12/15/2021			16,844			16,844		601,483	601,483			
PEB1794004127	VIRGINIA BEACH	VA		07/23/2021	08/25/2021			(16,356)			(16,356)		1,210,717	1,210,717			
PEB1794004216	OAKTON	VA		07/23/2021	08/25/2021			170			170		909,745	909,745			
PEB1795001834	FLEMINGTON	NJ		07/23/2021	11/12/2021			7,477			7,477		715,810	715,810			
PH5041132977	SANIBEL	FL		05/08/2015	04/17/2021	1,188,703		(5,304)			(5,304)		1,173,417	1,173,417			
PH7118778682	LAFAYETTE	CA		07/24/2015	07/17/2021	889,361		(9,740)			(9,740)		867,415	867,415			
PH7118864581	HALF MOON BAY	CA		08/07/2015	03/16/2021	776,285		(9,136)			(9,136)		762,651	762,651			
PH7118927438	BELMONT	CA		08/01/2014	01/13/2021	711,267		(4,680)			(4,680)		705,114	705,114			
PH7118930622	SAN FRANCISCO	CA		08/15/2014	06/16/2021	792,271		(8,840)			(8,840)		773,665	773,665			
PH7118959878	MENLO PARK	CA		12/11/2015	04/17/2021	1,234,875		(13,767)			(13,767)		1,211,427	1,211,427			
PH7119108798	SCITUATE	MA		12/29/2014	04/17/2021	462,821		(2,727)			(2,727)		456,280	456,280			
PH7119117104	PRINCETON	MA		05/08/2015	08/17/2021	660,840		(6,349)			(6,349)		641,744	641,744			
PH7119120272	MONTE SERENO	CA		05/08/2015	08/17/2021	1,024,186		(11,886)			(11,886)		980,963	980,963			
PH7119129091	SAN FRANCISCO	CA		05/22/2015	01/13/2021	608,491		(4,035)			(4,035)		603,199	603,199			
PH7119213721	FALLS CHURCH	VA		08/21/2015	04/17/2021	763,233		(9,271)			(9,271)		748,013	748,013			
PH7119296940	DOWNERS GROVE	IL		08/21/2015	04/17/2021	400,033		1,126			1,126		397,766	397,766			
PH7130881704	FLOWER MOUND	TX		08/01/2014	02/12/2021	453,041		(1,557)			(1,557)		449,629	449,629			
PH7131390259	SEVERNA PARK	MD		08/15/2014	04/17/2021	540,340		1,628			1,628		537,339	537,339			
PH7131399961	STOW	MA		08/15/2014	08/17/2021	520,245		(879)			(879)		510,569	510,569			
PH7131436474	SAN DIEGO	CA		09/12/2014	04/17/2021	494,810		(500)			(500)		489,789	489,789			
PH7131573060	KERNERSVILLE	NC		08/28/2014	03/16/2021	438,865		(591)			(591)		435,460	435,460			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014	09/21/2021	441,443		(1,185)			(1,185)		431,987	431,987			
PH7131592391	WOODINVILLE	WA		09/12/2014	05/18/2021	514,933		(1,196)			(1,196)		508,378	508,378			
PH7131649621	DALLAS	TX		08/28/2014	03/16/2021	423,642		(1,285)			(1,285)		417,758	417,758			
PH7131731312	PARK CITY	UT		09/26/2014	05/18/2021	563,539		(816)			(816)		556,891	556,891			
PH7131845898	SAN JOSE	CA		10/24/2014	07/17/2021	429,928		(1,775)			(1,775)		422,086	422,086			
PH7131884665	PHILADELPHIA	PA		10/10/2014	08/17/2021	420,844		(1,029)			(1,029)		412,812	412,812			
PH7131892015	MIDLAND	TX		11/07/2014	11/06/2021	477,982		(1,518)			(1,518)		465,526	465,526			
PH7132211116	DENVER	CO		06/19/2015	08/17/2021	429,438		(1,753)			(1,753)		420,645	420,645			
PH7132320412	ARLINGTON	VA		11/07/2014	08/17/2021	671,543		4,499			4,499		664,090	664,090			
PH7132397063	ISSAQUAH	WA		11/21/2014	01/13/2021	269,038		(613)			(613)		266,174	266,174			
PH7132481578	SCARSDALE	NY		01/29/2015	07/17/2021	823,216		(3,186)			(3,186)		808,072	808,072			
PH7132693693	GAITHERSBURG	MD		02/13/2015	11/06/2021	467,577		(1,478)			(1,478)		455,506	455,506			
PH7132735106	CONROE	TX		03/13/2015	01/13/2021	409,575		531			531		409,244	409,244			
PH7133026380	QUEEN CREEK	AZ		02/26/2015	04/17/2021	399,002		(477)			(477)		395,161	395,161			
PH7133027941	SHREWSBURY	MA		06/05/2015	01/13/2021	395,142		(1,603)			(1,603)		392,529	392,529			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015	04/17/2021	403,037		(3,583)			(3,583)		395,983	395,983			
PH7133126412	MCKINNEY	TX		04/10/2015	01/13/2021	436,695		1,971			1,971		437,722	437,722			
PH7133166889	MONTVILLE	NJ		07/24/2015	04/17/2021	693,550		(1,651)			(1,651)		686,237	686,237			
PH7133299482	HOLLIS HILLS	NY		05/22/2015	07/17/2021	746,519		586			586		736,202	736,202			
PH7133300769	FRISCO	TX		09/18/2015	09/21/2021	476,772		(727)			(727)		467,520	467,520			
PH7133305800	SCOTTSDALE	AZ		04/24/2015	02/12/2021	468,237		(2,512)			(2,512)		463,737	463,737			
PH7133343231	WOODINVILLE	WA		04/24/2015	04/17/2021	525,680		(579)			(579)		520,765	520,765			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015	07/17/2021	552,031		(366)			(366)		543,562	543,562			

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
PH7133421086	HOUSTON	TX		06/05/2015	04/17/2021	818,155		1,263			1,263		812,620	812,620			
PH7133425574	SUMMIT	NJ		05/22/2015	05/18/2021	826,709		(3,778)			(3,778)		814,492	814,492			
PH7133512777	DAVIS	CA		07/10/2015	06/16/2021	488,764		(1,416)			(1,416)		481,237	481,237			
PH7133548417	CARY	NC		06/19/2015	04/17/2021	375,180		1,587			1,587		373,591	373,591			
PH7133704077	NAPLES	FL		01/15/2016	10/09/2021	588,509		3,712			3,712		580,353	580,353			
PH7133740048	CHANDLER	AZ		06/19/2015	12/09/2021	389,397		(1,700)			(1,700)		344,759	344,759			
PH7133740170	GLEN ROCK	NJ		07/24/2015	06/16/2021	600,134		(1,665)			(1,665)		591,084	591,084			
PH7133788401	SPRING	TX		06/05/2015	01/13/2021	579,299		(2,606)			(2,606)		575,519	575,519			
PH7133827027	PORTSMOUTH	RI		07/24/2015	12/09/2021	411,589		(2,022)			(2,022)		399,519	399,519			
PH7133827720	COLLEYVILLE	TX		07/10/2015	07/17/2021	430,418		(1,598)			(1,598)		422,569	422,569			
PH7133864400	INDIAN LAND	SC		07/10/2015	06/16/2021	372,011		(549)			(549)		365,512	365,512			
PH7133866298	WYNNEWOOD	PA		07/24/2015	03/16/2021	589,050		(729)			(729)		584,692	584,692			
PH7134022768	SMITHTOWN	NY		09/18/2015	05/18/2021	561,243		(26)			(26)		555,604	555,604			
PH7134069736	MENDHAM	NJ		08/21/2015	09/21/2021	575,555		(1,248)			(1,248)		552,349	552,349			
PH7134102461	WESTFIELD	NJ		08/21/2015	06/16/2021	792,010		(3,463)			(3,463)		779,211	779,211			
PH7134103667	PRINCETON	NJ		10/16/2015	06/16/2021	860,998		(3,418)			(3,418)		847,434	847,434			
PH7134142632	LAKE BLUFF	IL		10/16/2015	03/16/2021	479,603		(763)			(763)		475,984	475,984			
PH7134221402	SUMMIT	NJ		09/29/2015	07/17/2021	1,191,046		(3,329)			(3,329)		1,164,684	1,164,684			
PH7134271704	WESTFIELD	NJ		09/18/2015	06/16/2021	542,348		(2,086)			(2,086)		532,926	532,926			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015	04/17/2021	401,780		1,986			1,986		400,500	400,500			
PH7134676084	COMMACK	NY		11/13/2015	04/17/2021	474,957		(2,215)			(2,215)		469,007	469,007			
PH7134678882	PRINCETON	NJ		12/11/2015	02/12/2021	498,737		(2,398)			(2,398)		494,368	494,368			
PH7134723191	HOWELL	MI		12/11/2015	09/21/2021	434,059		(2,051)			(2,051)		421,276	421,276			
PH7134800122	WESTFIELD	NJ		12/11/2015	07/17/2021	485,657		(1,141)			(1,141)		477,819	477,819			
PH7135074651	HOCKLEY	TX		03/25/2016	05/18/2021	394,984		(1,763)			(1,763)		383,469	383,469			
PH7135240666	NAPLES	FL		03/11/2016	01/13/2021	444,389		2,094			2,094		445,616	445,616			
PH7135288749	NEEDHAM	MA		12/23/2015	05/18/2021	739,487		5,530			5,530		737,168	737,168			
PH7135338270	PLANDOME	NY		12/11/2015	05/18/2021	907,563		(4,395)			(4,395)		894,213	894,213			
PH7135338999	SCOTTSDALE	AZ		01/15/2016	01/13/2021	561,984		(1,737)			(1,737)		559,154	559,154			
PH7135353089	AURORA	CO		03/25/2016	03/16/2021	466,187		(471)			(471)		463,013	463,013			
PH7135941057	NEEDHAM	MA		02/12/2016	01/13/2021	607,805		(1,991)			(1,991)		604,568	604,568			
PH7136358939	BOCA RATON	FL		03/25/2016	10/09/2021	521,322		(4,084)			(4,084)		496,195	496,195			
0199999. Mortgages closed by repayment						2,333,520,786		(2,650,369)			(2,650,369)	(5,181,494)	2,360,974,806	2,360,974,806			
0416002	BOSTON	MA		07/23/2014		38,849,313							892,411	892,411			
0433901	ST PETERSBURG	FL		12/13/2002		1,582,444							768,758	768,758			
0433902	ST PETERSBURG	FL		12/13/2002		6,013,287							2,921,282	2,921,282			
0433903	ST PETERSBURG	FL		01/30/2004		4,404,504							2,139,854	2,139,854			
0450203	CORALVILLE	IA		08/03/2012		94,916,718							2,320,842	2,320,842			
0463803	ARLINGTON	TX		08/03/2012		230,290,377							4,450,976	4,450,976			
0473203	FRIENDSWOOD	TX		08/03/2012		230,130,638							4,480,348	4,480,348			
0499002	LEXINGTON	KY		04/26/2011		70,690,589							3,128,343	3,128,343			
0524201	SACRAMENTO	CA		01/28/2011		23,449,971							2,294,601	2,294,601			
0534705	PALMYRA	PA		10/15/2013		49,638,858							900,522	900,522			
0534706	DALLAS	TX		10/15/2013		37,355,344							677,681	677,681			
0545702	SAN DIEGO	CA		02/11/2013		70,926,242							1,769,500	1,769,500			
0548901	Atlanta	GA		05/03/2013		66,423,203							1,744,397	1,744,397			
0552604	RICHMOND	VA		08/30/2013		90,968,931							1,903,217	1,903,217			
0552701	NEW YORK	NY		09/13/2013		45,499,087							1,387,427	1,387,427			
0553801	COLUMBUS	OH		02/11/2013		221,991,064							4,151,069	4,151,069			
0553802	COLUMBUS	OH		03/04/2016		15,333,365							259,411	259,411			
0582812	DFW Airport	TX		06/03/2014		54,569,977							1,161,687	1,161,687			
0582813	Southaven	MS		06/03/2014		17,450,632							371,490	371,490			
0582814	San Bernardino	CA		06/03/2014		48,102,818							1,024,014	1,024,014			
0582815	San Bernardino	CA		06/03/2014		43,960,630							935,835	935,835			
0584501	Seattle	WA		12/29/2011		69,562,166							1,702,768	1,702,768			
0584502	Seattle	WA		12/29/2011		35,865,413							1,106,272	1,106,272			
0587001	SEATTLE	WA		03/30/2011		36,236,791							112,115	112,115			
0587200	LONG BEACH	CA		07/23/2004		27,456,169							1,474,019	1,474,019			
0587201	LONG BEACH	CA		10/25/2007		3,044,364							411,979	411,979			
0606801	Willow Grove	PA		09/21/2015		76,426,220							1,866,967	1,866,967			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0611500	LAS VEGAS	NV		09/27/2005		6,400,320							1,192,935	1,192,935			
0613100	LAS VEGAS	NV		12/20/2006		8,178,914							1,154,809	1,154,809			
0624600	CHICAGO	IL		01/03/2006		92,864,718							1,732,495	1,732,495			
0626400	LANSDOWNE	VA		05/30/2007		29,656,647							1,123,585	1,123,585			
0628401	SECAUCUS	NJ		11/12/2015		65,000,000							1,144,674	1,144,674			
0635601	SAN ANTONIO	TX		09/05/2007		7,444,324							768,495	768,495			
0642800	HOUSTON	TX		09/27/2007		33,729,891							1,093,618	1,093,618			
0642801	HOUSTON	TX		07/28/2016		2,263,457							73,388	73,388			
0663700	NEW YORK	NY		04/01/2008		27,712,869							1,974,145	1,974,145			
0677101	San Diego	CA		08/27/2013		87,058,193							2,164,396	2,164,396			
0677102	San Diego	CA		12/20/2017		28,450,035							576,574	576,574			
0680500	DALLAS	TX		12/23/2010		22,506,743							135,754	135,754			
0682700	Atlanta	GA		04/02/2012		36,735,798							856,660	856,660			
0683100	NORFOLK	VA		05/06/2011		50,047,186							1,374,614	1,374,614			
0686400	Annapolis	MD		12/30/2011		20,528,518							615,250	615,250			
0686700	Dallas	TX		11/07/2011		38,051,387							647,580	647,580			
0687100	New York	NY		12/05/2011		193,683,775							1,720,839	1,720,839			
0688000	Charlotte	NC		12/29/2011		68,571,062							1,656,695	1,656,695			
0688600	Ventura	CA		03/30/2012		114,975,466							3,484,989	3,484,989			
0689300	Durham	NC		04/06/2012		113,966,299							2,862,884	2,862,884			
0689700	Philadelphia	PA		09/27/2012		22,673,173							464,170	464,170			
0689800	HOUSTON	TX		09/28/2012		77,500,629							3,293,971	3,293,971			
0690400	POTOMAC	MD		09/14/2012		18,495,655							402,368	402,368			
0691200	CHERRY HILL	NJ		08/15/2012		131,625,192							3,704,374	3,704,374			
0691300	HOUSTON	TX		02/21/2013		67,769,422							2,418,502	2,418,502			
0691700	Los Angeles	CA		08/22/2012		38,529,084							1,005,623	1,005,623			
0693900	Dallas	TX		12/21/2012		32,456,069							957,044	957,044			
0694300	NEW YORK	NY		03/06/2013		49,797,764							607,261	607,261			
0694400	FAIRFAX	VA		02/28/2013		76,676,211							1,990,824	1,990,824			
0695000	FORT WORTH	TX		04/08/2013		54,424,784							1,016,594	1,016,594			
0696400	NEW YORK	NY		07/31/2013		80,863,587							1,944,626	1,944,626			
0696500	NEW YORK	NY		07/31/2013		71,878,744							1,728,556	1,728,556			
0696900	Los Angeles	CA		06/27/2013		119,046,166							2,614,141	2,614,141			
0697600	New York	NY		08/01/2013		18,903,242							503,144	503,144			
0698000	Annapolis	MD		10/01/2013		100,000,000							1,009,572	1,009,572			
0698800	McLean	VA		08/30/2013		243,103,470							6,914,738	6,914,738			
0698900	RICHMOND	TX		11/04/2013		18,531,858							323,544	323,544			
0699300	DENVER	CO		10/30/2013		71,072,394							1,835,821	1,835,821			
0699500	Houston	TX		09/06/2013		105,158,926							742,853	742,853			
0699800	BLOOMFIELD	CT		01/13/2014		32,091,635							531,781	531,781			
0700300	ANDOVER	MA		12/20/2013		34,525,332							742,291	742,291			
0700800	BROOMFIELD	CO		11/08/2013		100,870,127							2,364,612	2,364,612			
0701500	PHILADELPHIA	PA		12/06/2013		45,861,447							967,749	967,749			
0702500	WARWICK	RI		01/13/2014		21,394,423							354,521	354,521			
0702900	Glendale	CA		07/30/2014		41,028,127							8,313,913	8,313,913			
0703600	New York	NY		03/12/2014		67,303,108							274,346	274,346			
0703700	MCLEAN	VA		04/29/2014		93,548,623							2,249,955	2,249,955			
0703900	Glenview	IL		07/01/2014		39,489,051							335,189	335,189			
0704400	Portland	OR		07/07/2014		36,336,573							12,108,339	12,108,339			
0704700	STAMFORD	CT		06/19/2014		78,289,090							1,281,544	1,281,544			
0704800	Houston	TX		05/30/2014		241,429,665							2,971,460	2,971,460			
0706100	BOLTON	GBR		07/10/2014		137,493,597							3,700,940	3,700,940			
0706800	Boston	MA		08/20/2014		168,166,183							3,563,051	3,563,051			
0707600	Atlanta	GA		10/10/2014		58,000,000							17,162,500	17,162,500			
0708400	Manteca	CA		08/19/2014		4,731,534							99,228	99,228			
0708401	San Juan Capistrano	CA		08/19/2014		1,619,361							42,064	42,064			
0708402	Los Angeles	CA		08/19/2014		1,930,705							53,403	53,403			
0708403	Los Angeles	CA		08/19/2014		1,289,262							36,673	36,673			
0708404	San Diego	CA		08/19/2014		860,174							29,992	29,992			
0708405	Healsburg	CA		08/19/2014		358,609							56,756	56,756			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0708406	Sanger	CA		10/16/2014		431,311							18,323	18,323			
0708407	Van Nuys	CA		10/16/2014		4,514,234							91,469	91,469			
0708408	Gainesville	GA		09/29/2015		2,113,258							40,456	40,456			
0708800	Austin	TX		10/14/2014		78,232,490							1,821,150	1,821,150			
0709100	CHICAGO	IL		12/17/2014		170,000,000							1,893,751	1,893,751			
0711100	BEL AIR	MD		12/05/2014		46,512,241							993,295	993,295			
0712200	Weehawken	NJ		02/27/2015		207,240,258							37,204,344	37,204,344			
0712900	Fountain Valley	CA		06/05/2015		112,647,393							2,102,099	2,102,099			
0713000	Alexandria	VA		02/17/2015		33,039,575							688,989	688,989			
0713700	New York	NY		02/05/2015		53,906,464							985,418	985,418			
0714100	Newton	MA		07/31/2015		134,211,114							2,429,841	2,429,841			
0714201	Charlotte	NC		07/10/2017		80,880,052							1,714,206	1,714,206			
0715100	Austin	TX		06/09/2015		19,592,119							393,300	393,300			
0715200	KEARNY	NJ		10/21/2015		40,593,176							969,917	969,917			
0716300	Houston	TX		12/31/2015		241,400,493							5,964,675	5,964,675			
0716400	Walnut Creek	CA		08/26/2015		95,922,821							1,932,425	1,932,425			
0716600	Frisco	TX		08/10/2015		43,974,917							856,085	856,085			
0717000	Bellevue	WA		09/24/2015		220,000,000							612,746	612,746			
0717300	Coppell	TX		08/28/2015		64,720,098							1,148,264	1,148,264			
0717700	ARLINGTON	VA		11/04/2015		64,906,347							1,148,489	1,148,489			
0717800	Mandan	ND		10/08/2015		987,048							31,681	31,681			
0717900	Austin	TX		08/11/2015		29,422,514							566,238	566,238			
0718200	Orlando	FL		09/16/2015		41,800,689							906,408	906,408			
0719000	San Antonio	TX		09/30/2015		30,600,000							92,810	92,810			
0719200	Manhasset	NY		11/20/2015		162,500,000							2,544,880	2,544,880			
0719500	Woodland Hills	CA		11/18/2015		43,500,000							809,540	809,540			
0719600	BOSTON	MA		11/17/2015		318,340,506							6,089,108	6,089,108			
0719700	CAMBRIDGE	GBR		12/11/2015		65,359,628							2,677,624	2,677,624			
0719900	Cerritos	CA		10/30/2015		175,000,000							252,143	252,143			
0720000	PORTLAND	OR		10/29/2015		179,900,377							3,855,492	3,855,492			
0721000	Seattle	WA		01/20/2016		52,500,000							777,302	777,302			
0721300	THE COLONY	TX		03/15/2016		63,750,439							1,162,623	1,162,623			
0721700	Durham	NC		03/30/2016		39,018,816							618,618	618,618			
0721800	FRISCO	TX		03/11/2016		38,139,056							442,247	442,247			
0722300	CEDAR PARK	TX		03/07/2016		29,729,375							175,885	175,885			
0722400	Kansas City	MO		03/28/2016		310,532,468							6,463,373	6,463,373			
0722500	Alpharetta	GA		05/20/2016		48,285,001							973,883	973,883			
0722700	Atlanta	GA		06/29/2016		35,000,000							257,436	257,436			
0802500	Falls Church	VA		11/10/2016		88,219,723							1,709,561	1,709,561			
0803100	AUSTIN	TX		09/07/2016		32,887,022							786,204	786,204			
0803200	Pottstown	PA		11/02/2016		57,122,782							1,206,235	1,206,235			
0833600	Harrisburg	PA		12/29/2016		47,678,867							925,217	925,217			
0833800	ATLANTA	GA		12/20/2016		43,278,714							871,829	871,829			
0833900	ATLANTA	GA		12/22/2016		40,950,000							727,292	727,292			
0837000	Tysons	VA		06/05/2017		198,713,329							3,191,901	3,191,901			
0837700	Raleigh	NC		05/01/2017		150,000,000							3,275,716	3,275,716			
0837900	Austin	TX		05/11/2017		112,500,000							975,522	975,522			
0838000	Austin	TX		05/11/2017		59,400,000							506,054	506,054			
0838500	Frederick	MD		05/11/2017		115,686,673							2,314,553	2,314,553			
0839500	Boston	MA		05/22/2017		101,087,099							1,879,291	1,879,291			
0843500	Englewood	NJ		09/28/2017		53,000,000							221,812	221,812			
0843600	Mt Arlington	NJ		09/19/2017		71,799,824							1,230,952	1,230,952			
0846400	Hoffman Estates	IL		10/04/2017		175,000,000							974,323	974,323			
0849600	Scarsdale	NY		12/28/2017		200,000,000							3,622,219	3,622,219			
0849901	Gig Harbor	WA		03/13/2018		34,000,000							412,030	412,030			
0849902	Bakersfield	CA		06/12/2018		203,275,000							1,508,354	1,508,354			
0850500	Charlotte	NC		12/22/2017		43,265,883							830,517	830,517			
0851000	Metuchen	NJ		12/29/2017		70,000,000							1,147,877	1,147,877			
0853300	Novi	MI		03/14/2018		96,013,668							1,794,883	1,794,883			
0854100	Newark	CA		03/12/2018		100,000,000							3,210,472	3,210,472			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0856300	Hackensack	NJ		05/22/2018		41,048,649							836,747	836,747			
0857000	Hopkins	MN		06/26/2018		50,150,897							863,583	863,583			
0857100	New York	NY		06/28/2018		64,000,000							449,576	449,576			
0860800	Philadelphia	PA		07/10/2018		85,000,000							458,434	458,434			
0863400	Kirkland	WA		08/01/2018		47,938,270							946,308	946,308			
0887600	Warrington	GBR		10/04/2019		84,285,916							(174,674)	(174,674)			
0890300	Ontario	CA		09/30/2019		109,059,168							4,141,182	4,141,182			
0916600	Fairfax	VA		08/04/2020		27,500,000							21,263,538	21,263,538			
A881619	NORMAN	OK		04/18/1997		50,292							8,236	8,236			
EB1027549259	CHARLOTTE	NC		12/16/2016		470,821							10,918	10,918			
EB1028548196	VENTURA	CA		12/16/2016		579,799							7,921	7,921			
EB1028600849	SIMI VALLEY	CA		10/07/2016		501,494							14,458	14,458			
EB1028601459	MOORPARK	CA		12/16/2016		588,721							9,044	9,044			
EB1104004417	FORT WORTH	TX		12/18/2015		388,697							9,809	9,809			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		598,084							15,809	15,809			
EB1143010864	WARREN	NJ		07/17/2015		568,725							14,459	14,459			
EB1143010869	ROSELAND	NJ		08/07/2015		424,688							8,191	8,191			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		426,277							9,516	9,516			
EB1143013484	WYCKOFF	NJ		12/16/2016		588,113							15,039	15,039			
EB1143014124	ALEXANDRIA	VA		08/19/2016		397,511							4,706	4,706			
EB1143015254	CHATHAM	NJ		12/16/2016		659,940							1,377	1,377			
EB1144000074	NEW YORK	NY		10/09/2015		691,269							6,249	6,249			
EB1144000089	NEW YORK	NY		08/07/2015		968,714							22,041	22,041			
EB1144000105	NEW YORK	NY		08/07/2015		707,106							7,531	7,531			
EB1144000106	NEW YORK	NY		06/24/2016		244,055							12,521	12,521			
EB1144000136	BROOKLYN	NY		11/20/2015		376,814							9,980	9,980			
EB1144000183	NEW YORK	NY		12/18/2015		480,027							12,296	12,296			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		568,068							20,287	20,287			
EB1144000257	NEW YORK	NY		12/18/2015		718,372							35,373	35,373			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		439,226							1,775	1,775			
EB1144000435	NEW YORK	NY		06/24/2016		473,225							10,963	10,963			
EB1170011354	MARINA DEL REY	CA		08/07/2015		566,502							4,371	4,371			
EB1170015086	VANCOUVER	WA		12/16/2016		289,148							5,550	5,550			
EB1171010551	BELLEVUE	WA		10/09/2015		543,184							16,677	16,677			
EB1171010808	SEATTLE	WA		07/17/2015		397,693							123,650	123,650			
EB1171010825	SNOQUALMIE	WA		07/17/2015		431,965							2,846	2,846			
EB1171010943	SEATTLE	WA		07/17/2015		761,640							17,198	17,198			
EB1171011107	SNOQUALMIE	WA		10/09/2015		400,710							795	795			
EB1171011283	BELLEVUE	WA		12/18/2015		337,226							2,642	2,642			
EB1171011491	BOTHELL	WA		12/18/2015		393,340							838	838			
EB1171012158	BOTHELL	WA		12/18/2015		393,383							13,506	13,506			
EB1171012415	BOTHELL	WA		12/18/2015		310,285							24,442	24,442			
EB1171012482	BELLEVUE	WA		12/18/2015		509,185							22,125	22,125			
EB1171013196	SEATTLE	WA		06/24/2016		603,078							13,926	13,926			
EB1171013474	SEATTLE	WA		03/24/2016		554,561							12,181	12,181			
EB1171014557	BELLEVUE	WA		08/19/2016		433,099							14,600	14,600			
EB1171014892	BELLEVUE	WA		10/12/2016		898,382							14,713	14,713			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,091,624							9,974	9,974			
EB1171015379	GREENBANK	WA		12/16/2016		565,451							15,358	15,358			
EB1171015609	KIRKLAND	WA		12/16/2016		924,770							18,291	18,291			
EB1171015700	BOTHELL	WA		12/16/2016		499,707							3,143	3,143			
EB1171015727	KIRKLAND	WA		12/16/2016		389,204							8,281	8,281			
EB1215001434	ISLAMORADA	FL		12/18/2015		537,413							4,555	4,555			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		456,744							11,964	11,964			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		427,702							10,127	10,127			
EB1215003152	MIAMI BEACH	FL		03/24/2016		558,197							17,041	17,041			
EB1216002172	MIAMI	FL		07/30/2015		599,268							2,514	2,514			
EB1216002421	CORAL GABLES	FL		09/25/2015		147,594							25,357	25,357			
EB1216002512	MIAMI	FL		07/17/2015		517,633							4,300	4,300			
EB1216002726	CORAL GABLES	FL		12/18/2015		732,602							21,535	21,535			

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EB1216002733	TAVERNIER	FL		12/18/2015		846,946							27,495	27,495			
EB1216002934	CORAL GABLES	FL		06/24/2016		378,779							10,005	10,005			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		528,528							13,666	13,666			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		486,350							14,024	14,024			
EB1216003368	CORAL GABLES	FL		08/19/2016		425,295							15,425	15,425			
EB1216003433	CORAL GABLES	FL		12/16/2016		401,613							272,474	272,474			
EB1216003655	COCONUT GROVE	FL		12/16/2016		421,245							10,063	10,063			
EB1216003663	HILTON HEAD	SC		12/16/2016		438,169							13,405	13,405			
EB1216003667	MIAMI	FL		12/16/2016		989,314							23,077	23,077			
EB1221058703	JACKSONVILLE	FL		12/18/2015		454,319							5,696	5,696			
EB1221060185	TAMPA	FL		09/18/2015		567,200							2,343	2,343			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		755,195							16,791	16,791			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		447,276							11,864	11,864			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		587,660							13,599	13,599			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,104,797							4,666	4,666			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		591,020							12,793	12,793			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		380,187							9,151	9,151			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		288,157							20,088	20,088			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		609,631							16,357	16,357			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		692,229							4,578	4,578			
EB1221064680	JACKSONVILLE	FL		11/20/2015		944,250							16,021	16,021			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		687,784							14,829	14,829			
EB1221065631	JACKSONVILLE	FL		12/18/2015		388,971							9,602	9,602			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		378,642							1,937	1,937			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		474,537							1,950	1,950			
EB1221066003	JACKSONVILLE	FL		06/24/2016		323,830							9,309	9,309			
EB1221066207	JACKSONVILLE	FL		06/24/2016		554,426							14,559	14,559			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		578,903							14,010	14,010			
EB1221066985	JACKSONVILLE	FL		06/24/2016		549,000							20,399	20,399			
EB1221067634	JACKSONVILLE	FL		08/19/2016		370,771							50,970	50,970			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		486,292							1,111	1,111			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		416,796							42,654	42,654			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		255,854							89,181	89,181			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		471,792							9,878	9,878			
EB1222516505	SAN GABRIEL	CA		12/18/2015		677,044							8,367	8,367			
EB1222530047	BOCA RATON	FL		08/07/2015		836,867							3,496	3,496			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,029,821							14,394	14,394			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		594,953							10,968	10,968			
EB1222531773	WESTPORT	CT		08/07/2015		547,750							16,978	16,978			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		948,643							22,180	22,180			
EB1222532516	HIGHLANDS	NC		08/07/2015		442,962							10,733	10,733			
EB1222532592	CHATHAM	MA		12/18/2015		543,445							15,135	15,135			
EB1222532623	LA QUINTA	CA		06/24/2016		433,679							4,394	4,394			
EB1222532870	MILTON	DE		12/18/2015		487,065							11,807	11,807			
EB1222534409	MORRISTOWN	NJ		12/18/2015		545,590							14,670	14,670			
EB1222535686	TENAFLY	NJ		12/18/2015		484,241							14,898	14,898			
EB1222535815	FOSTER CITY	CA		10/12/2016		498,125							2,938	2,938			
EB1222535958	NEW ORLEANS	LA		12/18/2015		422,321							12,080	12,080			
EB1222536927	CHILMARK	MA		12/18/2015		403,623							6,616	6,616			
EB1222538558	SAINT CHARLES	IL		06/24/2016		511,306							11,292	11,292			
EB1222539405	BELLEVUE	WA		03/24/2016		660,127							7,612	7,612			
EB1222540366	ALBANY	CA		10/12/2016		526,343							11,580	11,580			
EB1222541566	SEATTLE	WA		08/19/2016		572,770							13,643	13,643			
EB1222545020	SAN DIEGO	CA		08/17/2016		565,210							13,875	13,875			
EB1222546150	CARLSBAD	CA		08/17/2016		599,954							14,474	14,474			
EB1222546556	GLENDALE	CA		10/12/2016		785,834							23,805	23,805			
EB1222549417	NASHVILLE	TN		12/16/2016		377,489							31,969	31,969			
EB1222550563	LOS ANGELES	CA		12/16/2016		713,884							11,370	11,370			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		656,985							19,589	19,589			
EB1223010400	COCOA	FL		12/18/2015		434,031							20,179	20,179			

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EB1223010541	MELBOURNE	FL		06/24/2016		141,109							31,357	31,357			
EB1223010648	MALABAR	FL		11/20/2015		440,516							13,971	13,971			
EB1223010671	COCOA BEACH	FL		12/18/2015		336,104							21,143	21,143			
EB1223011951	MALABAR	FL		08/19/2016		643,578							14,421	14,421			
EB1223012170	OAK HILL	VA		12/16/2016		877,406							19,272	19,272			
EB1223012229	INDIALANTIC	FL		10/12/2016		464,539							10,808	10,808			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		581,752							14,119	14,119			
EB1223013138	ORLANDO	FL		12/16/2016		434,740							13,095	13,095			
EB1247002613	BOCA RATON	FL		10/09/2015		395,464							9,943	9,943			
EB1247002648	DAVIE	FL		07/17/2015		376,330							9,736	9,736			
EB1247002667	DELRAY BEACH	FL		07/17/2015		391,503							12,109	12,109			
EB1247002767	BOCA RATON	FL		11/20/2015		879,461							21,060	21,060			
EB1247002781	PARKLAND	FL		07/17/2015		601,568							13,552	13,552			
EB1247002803	BOCA RATON	FL		07/17/2015		467,474							4,563	4,563			
EB1247002862	BOCA RATON	FL		12/18/2015		118,685							9,359	9,359			
EB1247003086	DAVIE	FL		12/18/2015		402,033							8,793	8,793			
EB1249002270	NAPLES	FL		11/20/2015		541,276							12,864	12,864			
EB1249002396	NAPLES	FL		06/24/2016		485,128							959	959			
EB1249002805	VENICE	FL		08/19/2016		397,365							14,426	14,426			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,025,719							27,135	27,135			
EB1249003388	NAPLES	FL		12/16/2016		886,913							21,185	21,185			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		755,363							15,937	15,937			
EB1249003962	NAPLES	FL		12/16/2016		417,742							15,363	15,363			
EB1249003968	PUNTA GORDA	FL		12/16/2016		681,735							30,978	30,978			
EB1259001254	VAIL	CO		09/25/2015		1,133,583							26,923	26,923			
EB1259001331	AVON	CO		07/17/2015		474,068							373,754	373,754			
EB1259001363	ASPEN	CO		08/07/2015		899,788							19,441	19,441			
EB1259001421	EDWARDS	CO		08/07/2015		630,662							1,335	1,335			
EB1259001548	EAGLE	CO		12/18/2015		391,383							17,708	17,708			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		532,640							165,841	165,841			
EB1259001827	PARK CITY	UT		12/18/2015		483,561							5,454	5,454			
EB1259002143	MINTURN	CO		06/24/2016		1,116,545							13,341	13,341			
EB1259002243	ASPEN	CO		08/19/2016		1,789,370							33,911	33,911			
EB1259002337	PARK CITY	UT		08/19/2016		405,549							10,000	10,000			
EB1259002374	WASHINGTON	DC		08/19/2016		456,693							10,815	10,815			
EB1259002723	NAPERVILLE	IL		12/16/2016		417,655							12,000	12,000			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		684,298							15,399	15,399			
EB1259002866	ROCKVILLE	MD		12/16/2016		592,693							3,977	3,977			
EB1259002907	EAGLE	CO		12/16/2016		537,601							12,373	12,373			
EB1259002939	AVON	CO		12/16/2016		633,319							3,591	3,591			
EB1341001587	PARKLAND	FL		12/18/2015		393,427							9,474	9,474			
EB1341001635	PARKLAND	FL		12/18/2015		627,881							2,559	2,559			
EB1341001770	PARKLAND	FL		12/18/2015		487,797							12,647	12,647			
EB1341001773	DAVIE	FL		12/18/2015		538,187							12,323	12,323			
EB1341001869	DELRAY BEACH	FL		12/16/2016		677,908							6,756	6,756			
EB1349001031	MIAMI	FL		12/18/2015		399,321							11,392	11,392			
EB1351002030	NEW YORK	NY		07/30/2015		655,293							15,136	15,136			
EB1351002305	EAST MEADOW	NY		07/30/2015		368,981							11,237	11,237			
EB1351002957	BROOKLYN	NY		10/09/2015		508,464							11,519	11,519			
EB1351003190	BROOKLYN	NY		08/07/2015		830,153							17,355	17,355			
EB1351003265	NEW YORK	NY		10/09/2015		591,055							24,784	24,784			
EB1351003327	BROOKLYN	NY		08/07/2015		1,045,608							21,344	21,344			
EB1351003524	NEW YORK	NY		11/20/2015		755,136							4,690	4,690			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		542,833							6,252	6,252			
EB1351003611	NEW YORK	NY		07/17/2015		461,049							5,801	5,801			
EB1351003676	NEW YORK	NY		11/20/2015		385,711							9,903	9,903			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		522,774							15,894	15,894			
EB1351003774	NEW YORK	NY		11/20/2015		515,806							4,103	4,103			
EB1351003811	MANHASSET	NY		08/07/2015		1,085,154							26,611	26,611			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		316,558							35,844	35,844			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1351003847	NEW YORK	NY		11/20/2015		1,368,297							5,655	5,655			
EB1351003899	NEW YORK	NY		12/18/2015		1,269,514							25,820	25,820			
EB1351003905	NEW YORK	NY		08/07/2015		506,992							15,508	15,508			
EB1351003915	NEW YORK	NY		12/18/2015		990,628							41,485	41,485			
EB1351003930	NEW YORK	NY		11/20/2015		2,370,660							70,024	70,024			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		497,353							986	986			
EB1351004102	NEW YORK	NY		10/12/2016		658,721							9,322	9,322			
EB1351004168	TRURO	MA		12/18/2015		426,461							7,374	7,374			
EB1351004235	HOWARD BEACH	NY		12/18/2015		388,190							13,970	13,970			
EB1351004353	NEW YORK	NY		12/18/2015		1,145,414							25,493	25,493			
EB1351004649	BROOKLYN	NY		06/24/2016		679,143							56,893	56,893			
EB1351004683	BELLMORE	NY		06/24/2016		477,935							125,928	125,928			
EB1351004817	STATEN ISLAND	NY		08/19/2016		765,951							18,798	18,798			
EB1351005094	NEW YORK	NY		06/24/2016		915,896							26,965	26,965			
EB1351005144	NEW YORK	NY		08/19/2016		1,717,189							36,922	36,922			
EB1351005342	NEW YORK	NY		08/19/2016		593,141							17,400	17,400			
EB1351005791	ARLINGTON	VA		12/16/2016		605,970							13,466	13,466			
EB1351005922	PLAINVIEW	NY		12/16/2016		414,046							12,468	12,468			
EB1352003839	REMSENBURG	NY		07/17/2015		880,883							32,077	32,077			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,743,867							552,031	552,031			
EB1352003934	SETAUKET	NY		11/20/2015		451,977							13,647	13,647			
EB1352004188	QUIOGUE	NY		12/18/2015		880,199							23,684	23,684			
EB1352004264	STONY BROOK	NY		12/18/2015		723,799							7,464	7,464			
EB1352004267	LARCHMONT	NY		12/18/2015		915,495							28,352	28,352			
EB1352004379	DOUGLASTON	NY		06/24/2016		911,839							25,364	25,364			
EB1352004398	HOBOKEN	NJ		06/24/2016		451,446							39,016	39,016			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		616,720							13,721	13,721			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		384,437							16,356	16,356			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		527,307							3,347	3,347			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		591,791							3,329	3,329			
EB1353004683	MENDHAM	NJ		08/07/2015		522,193							7,027	7,027			
EB1353004874	RANDOLPH	NJ		08/07/2015		509,912							1,056	1,056			
EB1353005038	AUSTIN	TX		08/07/2015		534,726							4,381	4,381			
EB1353005061	SUMMIT	NJ		07/17/2015		994,722							17,308	17,308			
EB1353005122	DENVILLE	NJ		12/18/2015		588,732							34,881	34,881			
EB1353005230	ALBERTSON	NY		11/20/2015		325,697							63,044	63,044			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		566,921							3,633	3,633			
EB1353005303	CRANFORD	NJ		12/18/2015		783,026							17,224	17,224			
EB1353006638	MADISON	NJ		12/16/2016		403,215							11,453	11,453			
EB1353006687	TOWACO	NJ		12/16/2016		644,896							15,781	15,781			
EB1354012258	RIVERSIDE	CT		11/20/2015		567,458							13,359	13,359			
EB1357000692	NEWTON	MA		11/20/2015		768,361							4,633	4,633			
EB1357000849	MARSHFIELD	MA		12/18/2015		382,809							12,705	12,705			
EB1357000907	BEDFORD	MA		12/18/2015		466,210							12,172	12,172			
EB1357000940	NEWTON	MA		10/12/2016		523,861							14,526	14,526			
EB1357000968	LEXINGTON	MA		06/24/2016		1,491,468							11,852	11,852			
EB1357000970	UPTON	MA		06/24/2016		394,256							3,326	3,326			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		880,979							20,681	20,681			
EB1357001084	BROOKLINE	MA		08/19/2016		671,136							16,034	16,034			
EB1357001173	BROOKLINE	MA		12/16/2016		583,610							15,451	15,451			
EB1365004217	LUCAS	TX		09/18/2015		674,856							14,724	14,724			
EB1367010379	SAN DIEGO	CA		11/20/2015		916,362							19,452	19,452			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,188,571							24,145	24,145			
EB1367011253	VALLEY CENTER	CA		08/07/2015		414,175							846	846			
EB1367011403	SAN DIEGO	CA		03/24/2016		478,835							9,090	9,090			
EB1367012826	SAN DIEGO	CA		03/24/2016		537,392							11,788	11,788			
EB1367013146	CARLSBAD	CA		03/24/2016		474,409							11,626	11,626			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		524,465							14,267	14,267			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,177,747							25,007	25,007			
EB1367014476	SAN DIEGO	CA		08/17/2016		689,154							17,177	17,177			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1367014488	SAN DIEGO	CA		08/17/2016		674,376							15,767	15,767			
EB1367014513	VISTA	CA		10/12/2016		536,542							15,119	15,119			
EB1367015025	SAN DIEGO	CA		08/17/2016		823,108							18,301	18,301			
EB1367015277	SAN DIEGO	CA		12/16/2016		571,136							17,612	17,612			
EB1367015328	CARLSBAD	CA		12/16/2016		417,817							9,975	9,975			
EB1369002397	SARASOTA	FL		07/17/2015		442,428							13,554	13,554			
EB1369002572	SARASOTA	FL		12/18/2015		478,255							10,217	10,217			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		528,002							4,018	4,018			
EB1369003121	SARASOTA	FL		08/19/2016		438,749							11,004	11,004			
EB1369003522	SARASOTA	FL		12/16/2016		478,889							16,821	16,821			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		792,201							19,495	19,495			
EB1371004891	CHATHAM	NJ		11/20/2015		475,616							18,086	18,086			
EB1371005172	FAIRFAX	VA		08/07/2015		404,561							2,552	2,552			
EB1371005596	ASHBURN	VA		11/20/2015		456,512							2,738	2,738			
EB1373010395	CHEVY CHASE	MD		08/07/2015		513,136							4,171	4,171			
EB1373010876	NORWALK	CT		12/18/2015		663,892							17,049	17,049			
EB1373011773	BRONX	NY		11/20/2015		679,242							13,422	13,422			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		595,459							16,298	16,298			
EB1380003155	LAVALLETTE	NJ		12/16/2016		706,791							14,490	14,490			
EB1381009632	LINWOOD	NJ		08/07/2015		419,534							4,666	4,666			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		436,275							889	889			
EB1381010210	PHILADELPHIA	PA		12/18/2015		583,728							4,864	4,864			
EB1381010223	MOORESTOWN	NJ		06/24/2016		589,059							18,518	18,518			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,339,894							26,277	26,277			
EB1382002217	SAN DIEGO	CA		12/18/2015		620,516							12,383	12,383			
EB1382002319	SAN MARCOS	CA		07/30/2015		419,487							10,844	10,844			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		900,424							19,234	19,234			
EB1382002751	DEL MAR	CA		07/17/2015		326,971							11,651	11,651			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		853,896							19,416	19,416			
EB1382002872	SAN DIEGO	CA		03/24/2016		576,206							14,762	14,762			
EB1382003035	WALNUT CREEK	CA		03/24/2016		569,435							19,291	19,291			
EB1382003174	FRESNO	CA		12/16/2016		786,294							15,259	15,259			
EB1382003273	PHOENIX	AZ		12/16/2016		502,169							11,224	11,224			
EB1382003292	AUSTIN	TX		12/16/2016		496,681							10,405	10,405			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		789,030							4,727	4,727			
EB1382003322	REDONDO BEACH	CA		12/16/2016		479,387							2,951	2,951			
EB1386000417	OAK HILL	VA		11/20/2015		497,807							1,987	1,987			
EB1389003067	RICHBORO	PA		12/18/2015		380,823							7,999	7,999			
EB1389004187	HOLLAND	PA		12/18/2015		405,714							6,572	6,572			
EB1393005777	NEWTOWN	CT		09/18/2015		449,374							1,183	1,183			
EB1393006607	STAMFORD	CT		12/18/2015		371,450							8,488	8,488			
EB1393008998	BROOKLYN	NY		06/24/2016		630,216							12,873	12,873			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		445,288							13,574	13,574			
EB1393009862	IRVINGTON	NY		12/16/2016		876,438							16,882	16,882			
EB1395005332	WALPOLE	MA		12/18/2015		378,969							11,603	11,603			
EB1400000584	GILBERT	AZ		09/18/2015		687,472							16,285	16,285			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		517,735							9,229	9,229			
EB1400001351	PEORIA	AZ		09/18/2015		667,104							6,933	6,933			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		705,083							1,468	1,468			
EB1400002166	PHOENIX	AZ		09/25/2015		761,059							9,176	9,176			
EB1400003015	PHOENIX	AZ		12/18/2015		812,626							1,641	1,641			
EB1400003481	CAVE CREEK	AZ		06/24/2016		453,880							11,200	11,200			
EB1400003619	CAVE CREEK	AZ		08/19/2016		511,196							11,937	11,937			
EB1400003749	CAVE CREEK	AZ		08/19/2016		477,094							11,180	11,180			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		396,505							15,392	15,392			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		383,646							134,726	134,726			
EB1400004234	PHOENIX	AZ		12/16/2016		595,466							14,277	14,277			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		829,750							3,211	3,211			
EB1518004686	MECHANICSBURG	PA		12/18/2015		678,339							5,153	5,153			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,284,774							14,841	14,841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1538115814	CINCINNATI	OH		12/18/2015		815,080							13,463	13,463			
EB1538516620	HOUSTON	TX		07/30/2015		437,318							11,115	11,115			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		525,286							1,112	1,112			
EB1538542524	HOUSTON	TX		12/16/2016		28,517							27,318	27,318			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		693,770							7,171	7,171			
EB1540091681	JAMAICA	NY		09/18/2015		644,937							13,743	13,743			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,107,648							18,137	18,137			
EB1540092407	NEW YORK	NY		10/09/2015		894,306							21,398	21,398			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		583,564							12,096	12,096			
EB1540092761	PHILADELPHIA	PA		12/18/2015		659,385							19,286	19,286			
EB1540092773	MCKEES ROCK	PA		09/25/2015		332,985							26,177	26,177			
EB1540092836	BOTHELL	WA		10/09/2015		507,519							23,102	23,102			
EB1540092861	CENTER VALLEY	PA		12/18/2015		500,838							1,063	1,063			
EB1540092960	HOLLISTON	MA		06/24/2016		373,378							310,583	310,583			
EB1540093049	NAPLES	FL		10/09/2015		1,214,014							7,238	7,238			
EB1540093068	WARRINGTON	PA		11/20/2015		494,138							1,370	1,370			
EB1540093085	WINDERMERE	FL		11/20/2015		577,240							11,531	11,531			
EB1540093090	PITTSBURGH	PA		12/18/2015		359,753							1,240	1,240			
EB1540093103	ARLINGTON	VA		10/09/2015		554,507							42,895	42,895			
EB1540093115	SANIBEL	FL		10/09/2015		475,524							144,510	144,510			
EB1540093119	WILMINGTON	DE		12/18/2015		366,902							140,670	140,670			
EB1540093146	JENKS	OK		09/25/2015		381,132							24,565	24,565			
EB1540093153	WHITE STONE	VA		08/07/2015		496,000							23,441	23,441			
EB1540093154	CANTON	MA		10/07/2016		617,725							20,442	20,442			
EB1540093178	MARS	PA		09/25/2015		606,115							14,568	14,568			
EB1540093211	SHARON	MA		10/09/2015		526,196							12,808	12,808			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		468,506							14,007	14,007			
EB1540093224	FALLS CHURCH	VA		08/07/2015		592,666							15,477	15,477			
EB1540093238	CHANTILLY	VA		08/07/2015		585,845							3,801	3,801			
EB1540093251	NEW YORK	NY		08/07/2015		730,781							32,226	32,226			
EB1540093258	NEW YORK	NY		10/09/2015		564,767							6,993	6,993			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		786,999							18,868	18,868			
EB1540093290	SWARTHMORE	PA		08/07/2015		422,996							14,103	14,103			
EB1540093300	CANONSBURG	PA		08/07/2015		470,531							16,228	16,228			
EB1540093310	EAST GREENWICH	RI		08/07/2015		388,568							12,252	12,252			
EB1540093368	PLYMOUTH	MN		11/20/2015		138,387							30,253	30,253			
EB1540093370	SPANISH FORT	AL		08/07/2015		396,717							29,149	29,149			
EB1540093412	CHANTILLY	VA		11/20/2015		891,434							28,407	28,407			
EB1540093419	NAPLES	FL		10/09/2015		573,864							39,452	39,452			
EB1540093571	FRISCO	TX		06/24/2016		667,955							18,847	18,847			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,088,170							4,081	4,081			
EB1540093775	KATY	TX		12/18/2015		516,955							11,288	11,288			
EB1540093776	BLUFFTON	SC		12/18/2015		524,578							8,783	8,783			
EB1540093780	ANDOVER	MA		12/18/2015		794,983							18,773	18,773			
EB1540093798	GLEN ALLEN	VA		08/19/2016		458,186							14,897	14,897			
EB1540093807	PALMETTO BAY	FL		12/18/2015		272,670							126,902	126,902			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		716,029							17,790	17,790			
EB1540094013	MARS	PA		12/18/2015		492,333							19,247	19,247			
EB1540094121	CLARKSVILLE	MD		06/24/2016		847,099							3,295	3,295			
EB1540094137	MARTINEZ	CA		06/24/2016		1,108,062							4,328	4,328			
EB1540094189	WARRINGTON	PA		08/19/2016		480,890							4,148	4,148			
EB1540094196	WINTER PARK	FL		06/24/2016		951,773							445,327	445,327			
EB1540094216	CHANTILLY	VA		12/16/2016		585,272							3,439	3,439			
EB1540094221	INDIALANTIC	FL		06/24/2016		418,169							11,481	11,481			
EB1540094291	HADDONFIELD	NJ		06/24/2016		702,522							4,666	4,666			
EB1540094353	NEW YORK	NY		08/19/2016		852,132							18,773	18,773			
EB1540094354	SAN DIEGO	CA		10/12/2016		698,771							3,850	3,850			
EB1540094366	AVON	NC		08/19/2016		453,323							18,486	18,486			
EB1540094368	INDIALANTIC	FL		08/19/2016		704,330							16,555	16,555			
EB1540094372	DALLAS	TX		08/19/2016		1,007,467							32,520	32,520			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1540094384	WARRINGTON	PA		12/16/2016		722,282							2,823	2,823			
EB1540094392	DALLAS	TX		08/19/2016		749,132							16,944	16,944			
EB1540094399	MERCER ISLAND	WA		08/17/2016		870,470							19,929	19,929			
EB1540094402	BRADENTON	FL		08/17/2016		504,320							30,304	30,304			
EB1540094405	EAST HAMPTON	NY		08/19/2016		393,531							10,726	10,726			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,106,138							21,443	21,443			
EB1540094410	CYPRESS	TX		08/19/2016		905,120							14,781	14,781			
EB1540094428	SARASOTA	FL		08/19/2016		466,796							10,493	10,493			
EB1540094439	BOCA RATON	FL		08/17/2016		659,840							14,694	14,694			
EB1540094622	TAMPA	FL		12/16/2016		573,858							12,238	12,238			
EB1540094628	IRVING	TX		12/16/2016		477,723							6,056	6,056			
EB1540094630	ORLANDO	FL		12/16/2016		501,427							2,506	2,506			
EB1540094632	WINDERMERE	FL		12/16/2016		844,896							14,137	14,137			
EB1540094649	CARROLLTON	TX		12/16/2016		415,450							17,190	17,190			
EB1540094657	NAPLES	FL		12/16/2016		782,352							14,458	14,458			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		820,533							29,248	29,248			
EB1540094693	NAPLES	FL		12/16/2016		441,446							5,228	5,228			
EB1541035350	HEATH	TX		12/18/2015		57,417							44,908	44,908			
EB1541037328	SEDONA	AZ		12/18/2015		509,718							5,131	5,131			
EB1541037414	AUSTIN	TX		09/18/2015		669,977							1,332	1,332			
EB1541037784	NASHVILLE	TN		10/09/2015		539,769							3,244	3,244			
EB1541037893	AUSTIN	TX		12/18/2015		594,224							3,701	3,701			
EB1541037934	MONTGOMERY	TX		09/18/2015		791,152							18,800	18,800			
EB1541037969	SAN ANTONIO	TX		07/30/2015		545,749							2,372	2,372			
EB1541038051	PALM SPRINGS	CA		03/24/2016		418,206							13,465	13,465			
EB1541038421	DALLAS	TX		10/09/2015		551,511							15,904	15,904			
EB1541038819	NISSWA	MN		08/07/2015		1,106,860							2,143	2,143			
EB1541038886	WINTER PARK	CO		09/25/2015		279,022							108,712	108,712			
EB1541039039	NASHVILLE	TN		10/09/2015		973,635							23,377	23,377			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		463,564							21,332	21,332			
EB1541039088	DEERFIELD	IL		08/19/2016		847,146							18,006	18,006			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,242,944							388,390	388,390			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		570,674							3,502	3,502			
EB1541039250	HOUSTON	TX		08/07/2015		593,425							18,663	18,663			
EB1541039265	BRENTWOOD	TN		10/09/2015		383,794							15,983	15,983			
EB1541039282	ARCADIA	OK		10/09/2015		1,392,190							27,842	27,842			
EB1541039287	WILMETTE	IL		10/09/2015		1,276,775							30,915	30,915			
EB1541039289	KATY	TX		08/07/2015		625,688							16,670	16,670			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		715,197							14,445	14,445			
EB1541039356	NASHVILLE	TN		10/09/2015		442,795							14,670	14,670			
EB1541039357	BRENTWOOD	TN		11/20/2015		462,825							5,608	5,608			
EB1541039365	WAXHAW	NC		08/07/2015		794,832							19,714	19,714			
EB1541039380	SANTA FE	NM		12/18/2015		748,930							7,187	7,187			
EB1541039497	ROXBORO	NC		08/19/2016		741,044							16,244	16,244			
EB1541039627	MONACA	PA		11/20/2015		437,437							14,534	14,534			
EB1541039644	LAKE FOREST	IL		12/18/2015		652,541							14,129	14,129			
EB1541039674	SPICEWOOD	TX		12/18/2015		489,406							11,910	11,910			
EB1541039693	LONGWOOD	FL		12/18/2015		703,019							6,227	6,227			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,287,585							15,172	15,172			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		519,767							264,996	264,996			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		544,177							13,449	13,449			
EB1541039760	PITTSBURGH	PA		12/18/2015		531,458							12,506	12,506			
EB1541039816	TELLURIDE	CO		12/18/2015		824,718							28,420	28,420			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		576,672							21,532	21,532			
EB1541039889	EVERGREEN	CO		12/18/2015		440,630							841	841			
EB1541040031	MAGNOLIA	TX		12/18/2015		498,633							12,154	12,154			
EB1541040248	HOUSTON	TX		06/24/2016		1,085,677							10,744	10,744			
EB1541040272	TEMECULA	CA		06/24/2016		420,364							834	834			
EB1541040297	CLEMMONS	NC		06/24/2016		531,904							15,107	15,107			
EB1541040302	PLANO	TX		06/24/2016		838,944							31,962	31,962			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1541040428	RIDGEFIELD	CT		08/19/2016		410,915							10,694	10,694			
EB1541040437	DALLAS	TX		08/19/2016		838,064							28,525	28,525			
EB1541040454	HOUSTON	TX		08/19/2016		913,257							3,581	3,581			
EB1541040459	SUGAR LAND	TX		08/19/2016		467,654							15,131	15,131			
EB1541040460	VESTAVIA	AL		08/19/2016		493,992							12,811	12,811			
EB1541040473	LEAGUE CITY	TX		08/19/2016		571,022							13,952	13,952			
EB1541040477	NASHVILLE	TN		08/19/2016		829,994							23,814	23,814			
EB1541040483	BRENTWOOD	TN		10/12/2016		688,306							7,131	7,131			
EB1541040488	PLYMOUTH	MN		08/19/2016		473,154							9,933	9,933			
EB1541040501	SARASOTA	FL		08/17/2016		645,774							47,258	47,258			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		634,629							14,189	14,189			
EB1541040509	FAIRVIEW	TN		08/19/2016		451,138							12,322	12,322			
EB1541040517	SEATTLE	WA		08/17/2016		538,050							5,965	5,965			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,012,261							40,645	40,645			
EB1541040527	AUSTIN	TX		08/17/2016		486,401							12,703	12,703			
EB1541040637	KEMAH	TX		10/07/2016		392,683							3,334	3,334			
EB1541040688	SARASOTA	FL		12/16/2016		531,108							13,015	13,015			
EB1541040698	PROSPER	TX		12/16/2016		602,003							157,361	157,361			
EB1541040740	NASHVILLE	TN		12/16/2016		628,943							13,339	13,339			
EB1541040757	FAIRFIELD	CT		12/16/2016		722,834							16,513	16,513			
EB1541040764	EDMOND	OK		12/16/2016		814,672							7,415	7,415			
EB1541040767	FRANKLIN	TN		12/16/2016		544,140							13,914	13,914			
EB1541040778	MALVERN	PA		12/16/2016		532,829							13,170	13,170			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		445,411							9,035	9,035			
EB1541040845	PACIFICA	CA		12/16/2016		472,823							2,017	2,017			
EB1541040861	THE WOODLANDS	TX		12/16/2016		650,706							15,055	15,055			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		489,287							11,624	11,624			
EB1564000229	DENVER	CO		07/30/2015		368,268							772	772			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		641,671							6,582	6,582			
EB1564000519	DENVER	CO		12/18/2015		498,520							11,494	11,494			
EB1564000599	DENVER	CO		11/20/2015		445,825							5,459	5,459			
EB1564000618	DENVER	CO		08/07/2015		719,499							22,100	22,100			
EB1564000716	FRASER	CO		12/18/2015		332,546							19,843	19,843			
EB1564000993	DENVER	CO		08/19/2016		476,465							12,531	12,531			
EB1564001065	DENVER	CO		12/16/2016		603,966							17,433	17,433			
EB1564001105	DENVER	CO		12/16/2016		549,937							23,422	23,422			
EB1564001132	DENVER	CO		12/16/2016		579,025							2,699	2,699			
EB1564001170	ERIE	CO		12/16/2016		444,641							23,072	23,072			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		585,388							17,495	17,495			
EB1567001695	CASTLE ROCK	CO		06/24/2016		570,676							5,677	5,677			
EB1567001956	LOS ANGELES	CA		12/16/2016		804,377							1,580	1,580			
EB1567001968	FORT COLLINS	CO		12/16/2016		564,590							2,353	2,353			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,246,174							7,466	7,466			
EB1596048348	MOORESVILLE	NC		12/18/2015		548,552							1,097	1,097			
EB1596048401	YORBA LINDA	CA		12/18/2015		752,311							17,856	17,856			
EB1596048822	CARLSBAD	CA		12/18/2015		522,342							10,332	10,332			
EB1596049199	BELMONT	CA		03/24/2016		428,579							847	847			
EB1596049353	TAHOE CITY	CA		06/24/2016		464,677							16,193	16,193			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		595,512							5,189	5,189			
EB1596050604	SAN RAMON	CA		10/09/2015		1,216,427							45,912	45,912			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		907,179							20,427	20,427			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		638,101							3,759	3,759			
EB1596050829	FOLSOM	CA		09/25/2015		443,255							13,124	13,124			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,245,599							40,523	40,523			
EB1596050979	PARKTON	MD		10/09/2015		342,681							131,122	131,122			
EB1596050986	LOS ANGELES	CA		09/25/2015		678,827							6,975	6,975			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		934,227							9,746	9,746			
EB1596051083	REDWOOD CITY	CA		09/25/2015		712,180							15,366	15,366			
EB1596051112	SAN DIEGO	CA		11/20/2015		846,275							3,432	3,432			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		463,458							13,028	13,028			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1596051186	CALABASAS	CA		10/09/2015		762,979							4,885	4,885			
EB1596051197	DALLAS	TX		10/09/2015		1,601,240							32,480	32,480			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,002,009							4,003	4,003			
EB1596051434	HALEIWA	HI		08/07/2015		772,396							7,743	7,743			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		862,778							36,338	36,338			
EB1596051556	GIG HARBOR	WA		10/09/2015		906,442							16,039	16,039			
EB1596051712	LONE TREE	CO		06/24/2016		641,299							1,508	1,508			
EB1596051978	SEATTLE	WA		12/18/2015		592,237							17,563	17,563			
EB1596052367	SEATTLE	WA		12/18/2015		568,024							11,707	11,707			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		441,341							32,727	32,727			
EB1596052803	UNION CITY	CA		10/12/2016		925,010							22,427	22,427			
EB1596052956	NAPLES	FL		06/24/2016		447,500							14,976	14,976			
EB1596053057	GILROY	CA		06/24/2016		500,220							13,322	13,322			
EB1596053071	LAKEWOOD	CO		10/07/2016		490,261							5,658	5,658			
EB1596053210	CAREFREE	AZ		06/24/2016		610,479							6,781	6,781			
EB1596053229	LONE TREE	CO		08/19/2016		515,604							1,986	1,986			
EB1596053283	MALIBU	CA		10/12/2016		1,375,621							30,899	30,899			
EB1596053366	ALTADENA	CA		08/17/2016		824,743							34,689	34,689			
EB1596053368	LOS ANGELES	CA		10/12/2016		931,760							7,264	7,264			
EB1596053381	AURORA	CO		08/19/2016		547,354							9,044	9,044			
EB1596053388	MIDWAY	UT		08/19/2016		448,378							2,586	2,586			
EB1596053391	BLUFFDALE	UT		08/17/2016		409,800							11,304	11,304			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,109,755							22,836	22,836			
EB1596053430	ENGLEWOOD	CO		08/19/2016		581,443							6,694	6,694			
EB1596053434	SANTA BARBARA	CA		10/12/2016		936,715							51,526	51,526			
EB1596053482	AQUA DULCE	CA		08/17/2016		722,881							12,249	12,249			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		755,392							14,339	14,339			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		670,828							543,160	543,160			
EB1596053514	CARMEL	CA		08/17/2016		497,967							12,682	12,682			
EB1596053516	SANTA FE	NM		08/17/2016		553,520							5,384	5,384			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,001,344							3,781	3,781			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		916,537							13,585	13,585			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		916,501							25,856	25,856			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,188,263							31,291	31,291			
EB1596053766	DUCK	NC		12/16/2016		671,956							18,697	18,697			
EB1596053818	CULVER CITY	CA		12/16/2016		953,315							9,505	9,505			
EB1596053821	ERIE	CO		12/16/2016		516,363							13,503	13,503			
EB1596053822	SEATTLE	WA		12/16/2016		583,039							2,439	2,439			
EB1596053825	LONG BEACH	CA		12/16/2016		949,232							48,602	48,602			
EB1596053836	GLENDALE	CA		12/16/2016		930,745							5,853	5,853			
EB1596053850	LOS ANGELES	CA		12/16/2016		815,522							15,334	15,334			
EB1596053855	FOSTER CITY	CA		12/16/2016		514,526							2,683	2,683			
EB1596053910	DENVER	CO		12/16/2016		1,100,007							23,607	23,607			
EB1596053911	BOTHELL	WA		12/16/2016		651,932							18,527	18,527			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		928,631							4,922	4,922			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		535,299							8,346	8,346			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		474,204							3,391	3,391			
EB1596053960	PACIFICA	CA		12/16/2016		622,116							16,047	16,047			
EB1596053967	GUALALA	CA		12/16/2016		583,333							4,289	4,289			
EB1596053974	PHOENIX	AZ		12/16/2016		648,537							12,803	12,803			
EB1596054004	DENVER	CO		12/16/2016		854,346							20,233	20,233			
EB1596054021	LOS ANGELES	CA		12/16/2016		907,612							22,802	22,802			
EB1596054061	SANTA CLARA	CA		12/16/2016		739,885							4,151	4,151			
EB1596054080	SOLANA BEACH	CA		12/16/2016		880,631							15,476	15,476			
EB1706505057	BEVERLY	MA		12/18/2015		453,649							10,305	10,305			
EB1706505305	SUGAR LAND	TX		12/18/2015		487,074							3,892	3,892			
EB1706542026	CLARKSVILLE	MD		08/19/2016		781,528							7,839	7,839			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		455,357							5,838	5,838			
EB1723001151	ENCINITAS	CA		08/07/2015		572,770							18,772	18,772			
EB1723001157	LOS ANGELES	CA		07/17/2015		495,191							6,236	6,236			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,456,844							22,351	22,351			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		595,875							3,690	3,690			
EB1725002337	PALM DESERT	CA		07/17/2015		395,057							7,440	7,440			
EB1725002346	PALM SPRINGS	CA		11/20/2015		401,191							11,275	11,275			
EB1725002355	LADERA RANCH	CA		07/17/2015		838,899							3,403	3,403			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,309,460							45,526	45,526			
EB1725002424	PALM SPRINGS	CA		08/07/2015		393,561							796	796			
EB1725002836	LOS ANGELES	CA		06/24/2016		399,396							22,216	22,216			
EB1725003376	SAN DIEGO	CA		12/16/2016		965,923							16,978	16,978			
EB1725003460	LADERA RANCH	CA		12/16/2016		472,098							1,981	1,981			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		960,382							10,386	10,386			
EB1771000666	SANTA ANA	CA		09/18/2015		613,873							23,403	23,403			
EB1771001018	LA MIRADA	CA		07/17/2015		458,997							7,336	7,336			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		827,373							15,960	15,960			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		899,072							23,356	23,356			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,235,312							7,110	7,110			
EB1784001085	WALNUT CREEK	CA		07/30/2015		734,103							4,627	4,627			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		879,513							247,142	247,142			
EB1784001925	BELMONT	CA		06/24/2016		1,132,260							21,523	21,523			
EB1784002144	REDWOOD CITY	CA		09/25/2015		822,474							15,607	15,607			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		997,149							4,234	4,234			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		476,499							15,371	15,371			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		895,221							29,045	29,045			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,179,898							33,158	33,158			
EB1784002358	EMERALD HILLS	CA		07/17/2015		617,668							20,815	20,815			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,043,791							22,613	22,613			
EB1784002442	PALO ALTO	CA		08/07/2015		1,133,641							24,408	24,408			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		373,470							23,647	23,647			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		756,114							16,436	16,436			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		513,542							13,841	13,841			
EB1784002902	MORGAN HILL	CA		03/24/2016		501,010							4,909	4,909			
EB1784002958	MENLO PARK	CA		06/24/2016		496,553							14,950	14,950			
EB1784003112	MENLO PARK	CA		03/24/2016		563,980							1,130	1,130			
EB1784003157	LA CRESCENTA	CA		06/24/2016		377,325							2,254	2,254			
EB1784003417	NOVATO	CA		06/24/2016		495,610							10,109	10,109			
EB1784003436	SANTA ROSA	CA		06/24/2016		465,376							10,658	10,658			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		592,188							14,885	14,885			
EB1784003514	SAN JOSE	CA		03/24/2016		558,001							2,523	2,523			
EB1784003927	SAN JOSE	CA		06/24/2016		929,077							21,235	21,235			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		885,298							16,065	16,065			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		453,024							11,312	11,312			
EB1784004040	CORTE MADERA	CA		08/17/2016		638,259							15,659	15,659			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		609,647							15,023	15,023			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		920,221							1,783	1,783			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		623,757							15,209	15,209			
EB1784004245	TIBURON	CA		12/16/2016		681,555							22,008	22,008			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		729,450							10,122	10,122			
EB1784004395	FAIRFAX	CA		12/16/2016		968,436							3,764	3,764			
EB1784004497	SEBASTOPOL	CA		12/16/2016		699,980							1,497	1,497			
EB1784004502	MENLO PARK	CA		12/16/2016		740,212							1,428	1,428			
EB1784004539	SAN MATEO	CA		12/16/2016		976,415							12,673	12,673			
EB1784004587	CORTE MADERA	CA		12/16/2016		337,327							15,978	15,978			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		705,830							20,406	20,406			
EB1784004775	BELMONT	CA		12/16/2016		808,413							32,389	32,389			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		927,677							23,174	23,174			
EB1784004781	BURLINGAME	CA		12/16/2016		1,286,197							15,436	15,436			
EB1784004784	SAN RAFAEL	CA		12/16/2016		580,115							17,164	17,164			
EB1784004785	BURLINGAME	CA		12/16/2016		1,247,958							24,221	24,221			
EB1784004840	OAKLAND	CA		12/16/2016		961,906							7,657	7,657			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		866,999							2,801	2,801			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1784004858	SAN FRANCISCO	CA		12/16/2016		535,919							18,060	18,060			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		683,691							28,955	28,955			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,061,208							25,493	25,493			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,290,224							8,151	8,151			
EB1784004910	SAN RAFAEL	CA		12/16/2016		835,310							11,063	11,063			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		469,221							10,401	10,401			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		704,345							26,181	26,181			
EB1785003246	LOS ANGELES	CA		03/24/2016		481,873							12,867	12,867			
EB1785003252	NEWARK	CA		10/09/2015		408,805							18,672	18,672			
EB1785003289	LINDEN	CA		10/09/2015		489,922							15,891	15,891			
EB1785003407	SAN JOSE	CA		07/17/2015		726,626							17,038	17,038			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		432,702							5,819	5,819			
EB1785003601	LOS GATOS	CA		06/24/2016		816,878							8,059	8,059			
EB1785004180	FREMONT	CA		06/24/2016		712,692							17,354	17,354			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		650,970							8,343	8,343			
EB1785004673	SAN JOSE	CA		10/07/2016		1,037,001							6,034	6,034			
EB1785004879	SANTA CRUZ	CA		12/16/2016		662,422							2,499	2,499			
EB1785004925	SANTA CRUZ	CA		12/16/2016		697,781							2,847	2,847			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		542,849							5,837	5,837			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,581,011							31,698	31,698			
EB1786002511	BELMONT	CA		03/24/2016		872,208							12,533	12,533			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,236,562							26,069	26,069			
EB1786002708	TRUCKEE	CA		11/20/2015		517,420							22,677	22,677			
EB1786002719	MENLO PARK	CA		07/17/2015		697,148							19,161	19,161			
EB1786002720	EL GRANADA	CA		11/20/2015		837,428							20,555	20,555			
EB1786002896	NOVATO	CA		03/24/2016		595,188							2,412	2,412			
EB1786003297	LOS ALTOS	CA		10/07/2016		840,073							21,115	21,115			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,522,840							32,295	32,295			
EB1786003544	BELMONT	CA		10/12/2016		903,108							17,476	17,476			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		711,861							16,555	16,555			
EB1786003598	FOSTER CITY	CA		08/17/2016		873,048							26,093	26,093			
EB1786003610	SAN MATEO	CA		12/16/2016		1,022,172							6,358	6,358			
EB1786003623	SAN MATEO	CA		12/16/2016		1,181,939							158,367	158,367			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		804,817							6,407	6,407			
EB1786003720	BELMONT	CA		12/16/2016		1,181,139							4,819	4,819			
EB1786003745	BELMONT	CA		12/16/2016		783,718							6,565	6,565			
EB1786003774	REDWOOD CITY	CA		12/16/2016		735,703							13,911	13,911			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		619,785							13,210	13,210			
EB1786003969	SAN MATEO	CA		12/16/2016		941,949							5,495	5,495			
EB1786003970	SAN MATEO	CA		12/16/2016		881,831							24,392	24,392			
EB1786004135	PALO ALTO	CA		12/16/2016		851,403							335,548	335,548			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		565,826							12,993	12,993			
EB1787002772	NOVATO	CA		07/17/2015		575,235							15,699	15,699			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		583,906							35,256	35,256			
EB1787003208	HAYWARD	CA		06/24/2016		451,415							2,508	2,508			
EB1787003214	WALNUT CREEK	CA		03/24/2016		751,221							18,597	18,597			
EB1787003346	DANVILLE	CA		06/24/2016		377,587							10,427	10,427			
EB1787003434	UNION CITY	CA		10/12/2016		624,651							15,452	15,452			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,053,228							25,734	25,734			
EB1787003934	LIVERMORE	CA		12/16/2016		588,558							5,933	5,933			
EB1787003938	SAN JOSE	CA		12/16/2016		411,183							12,689	12,689			
EB1787003973	DUBLIN	CA		12/16/2016		572,398							18,879	18,879			
EB1787004002	PENNGROVE	CA		12/16/2016		637,290							12,632	12,632			
EB1787004076	ORINDA	CA		12/16/2016		1,060,574							6,354	6,354			
EB1787004136	DUBLIN	CA		12/16/2016		400,336							10,341	10,341			
EB1789003029	REDWOOD CITY	CA		06/24/2016		678,500							16,455	16,455			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,283,457							28,251	28,251			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		399,267							12,006	12,006			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		471,936							15,453	15,453			
EB1789003454	APTOS	CA		06/24/2016		624,269							16,950	16,950			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
EB1789003531	SUNNYVALE	CA		10/12/2016		565,498							14,254	14,254			
EB1789003549	SAN MATEO	CA		06/24/2016		873,701							25,087	25,087			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		505,822							2,109	2,109			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		904,342							21,554	21,554			
EB1789003629	BELMONT	CA		11/20/2015		672,854							18,529	18,529			
EB1789003676	SANTA CLARA	CA		08/07/2015		467,061							6,920	6,920			
EB1789003711	SANTA CRUZ	CA		10/12/2016		606,570							13,588	13,588			
EB1789003958	BURLINGAME	CA		06/24/2016		582,215							3,431	3,431			
EB1789003985	SAN CARLOS	CA		06/24/2016		613,177							6,025	6,025			
EB1789004148	BURLINGAME	CA		06/24/2016		785,861							3,025	3,025			
EB1789004328	DANVILLE	CA		12/16/2016		991,021							18,925	18,925			
EB1789004375	HAYWARD	CA		10/12/2016		1,091,340							2,682	2,682			
EB1789004398	REDWOOD CITY	CA		06/24/2016		959,321							22,947	22,947			
EB1789004486	ALCOA	TN		08/19/2016		489,745							12,852	12,852			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,068,255							18,066	18,066			
EB1789004521	BURLINGAME	CA		08/17/2016		933,053							21,840	21,840			
EB1789004549	SAN JOSE	CA		08/17/2016		336,378							18,830	18,830			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,058,222							2,113	2,113			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		653,909							14,841	14,841			
EB1789004848	SAN JOSE	CA		12/16/2016		801,164							19,351	19,351			
EB1789004889	REDWOOD CITY	CA		12/16/2016		275,247							19,669	19,669			
EB1789004890	BELMONT	CA		12/16/2016		1,028,963							9,999	9,999			
EB1789004944	SAN JOSE	CA		12/16/2016		588,261							16,136	16,136			
EB1789004950	SAN JOSE	CA		12/16/2016		534,858							15,606	15,606			
EB1790002216	ALEXANDRIA	VA		09/25/2015		892,323							9,427	9,427			
EB1790002986	WASHINGTON	DC		10/12/2016		585,670							3,533	3,533			
EB1791002772	RESTON	VA		08/07/2015		1,009,053							3,138	3,138			
EB1791002786	MCLEAN	VA		08/07/2015		713,366							63,702	63,702			
EB1793000950	VIENNA	VA		10/09/2015		1,032,093							16,186	16,186			
EB1793000960	ARLINGTON	VA		07/17/2015		710,742							21,159	21,159			
EB1793001367	WASHINGTON	DC		10/07/2016		952,636							20,345	20,345			
EB1793001647	MC LEAN	VA		12/16/2016		595,835							1,299	1,299			
EB1793001664	DARIEN	CT		12/16/2016		581,484							14,953	14,953			
EB1794002440	SEVERN	MD		07/30/2015		445,596							11,603	11,603			
EB1794002606	ARLINGTON	VA		09/18/2015		828,635							25,203	25,203			
EB1794003329	NOKESVILLE	VA		12/18/2015		611,531							13,422	13,422			
EB1794003388	ANNANDALE	VA		08/07/2015		521,231							17,323	17,323			
EB1794003584	ANNANDALE	VA		06/24/2016		488,909							12,899	12,899			
EB1794003597	FALLS CHURCH	VA		06/24/2016		941,361							7,271	7,271			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		592,336							5,410	5,410			
EB1795000799	WESTFIELD	NJ		09/18/2015		550,409							14,138	14,138			
EB1795001038	STATEN ISLAND	NY		12/18/2015		480,766							12,635	12,635			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		493,537							1,260	1,260			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		395,442							11,459	11,459			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		617,257							17,206	17,206			
EB1795001484	OCEANPORT	NJ		12/18/2015		446,502							7,033	7,033			
EB1795001933	ROCKAWAY	NJ		12/16/2016		638,692							13,772	13,772			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		634,075							21,652	21,652			
FR121181213	ESSEX FELLS	NJ		09/23/2016		636,731							42,631	42,631			
FR125686555	SAN RAFAEL	CA		09/09/2016		922,690							22,294	22,294			
FR125687686	PALO ALTO	CA		10/07/2016		1,045,149							4,233	4,233			
FR125689476	DANVILLE	CA		10/07/2016		412,816							12,396	12,396			
FR125690953	LEXINGTON	MA		09/09/2016		546,086							14,681	14,681			
FR125692355	ORINDA	CA		10/07/2016		997,232							19,168	19,168			
FR125692496	SAN FRANCISCO	CA		10/07/2016		890,532							22,292	22,292			
FR125692728	SAN DIEGO	CA		10/07/2016		609,792							2,466	2,466			
FR125693304	HINGHAM	MA		11/04/2016		792,769							6,405	6,405			
FR125693379	SAN FRANCISCO	CA		09/09/2016		814,241							18,890	18,890			
FR125693742	ALAMO	CA		09/23/2016		753,077							17,963	17,963			
FR125694955	WELLESLEY	MA		09/23/2016		1,152,435							26,652	26,652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
FR125695028	KENSINGTON	CA		09/23/2016		957,612							22,774	22,774			
FR125695481	HILLSBOROUGH	CA		10/07/2016		618,955							4,999	4,999			
FR125697404	SAN FRANCISCO	CA		11/04/2016		628,876							15,181	15,181			
FR125697446	WELLESLEY	MA		10/07/2016		683,262							16,378	16,378			
FR125697743	SAN DIEGO	CA		10/07/2016		870,865							5,268	5,268			
FR125698089	SAN MATEO	CA		09/23/2016		905,106							17,537	17,537			
FR125698386	ALISO VIEJO	CA		10/07/2016		538,608							5,447	5,447			
FR125698956	BURLINGAME	CA		11/18/2016		815,544							23,911	23,911			
FR125699384	SAN RAMON	CA		12/02/2016		800,679							6,363	6,363			
FR125699483	NOVATO	CA		11/04/2016		589,825							15,570	15,570			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		621,857							15,562	15,562			
FR125700224	WELLESLEY	MA		10/07/2016		546,139							3,321	3,321			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,070,305							23,105	23,105			
FR125704960	SAN FRANCISCO	CA		11/18/2016		870,530							5,188	5,188			
FR125704978	SAN FRANCISCO	CA		09/23/2016		538,146							30,461	30,461			
FR125705470	DANA POINT	CA		11/18/2016		564,711							1,475	1,475			
FR125705868	MENLO PARK	CA		10/07/2016		1,003,540							6,025	6,025			
FR125706197	SHERMAN OAKS	CA		10/21/2016		812,240							8,188	8,188			
FR125708359	LEXINGTON	MA		12/02/2016		771,469							19,494	19,494			
FR125709076	SONOMA	CA		11/18/2016		701,963							15,706	15,706			
FR125709688	PASADENA	CA		11/18/2016		649,783							15,862	15,862			
FR125713748	LOS ANGELES	CA		11/04/2016		634,906							17,003	17,003			
FR125713839	SAN FRANCISCO	CA		10/21/2016		496,931							19,430	19,430			
FR125716451	PLEASANTON	CA		11/04/2016		547,521							16,892	16,892			
FR125716923	NEWTON	MA		11/18/2016		753,766							18,982	18,982			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		917,969							23,102	23,102			
FR125717814	NEWTON	MA		10/21/2016		649,027							3,917	3,917			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		549,813							16,997	16,997			
FR125718614	LA JOLLA	CA		12/02/2016		1,131,406							17,189	17,189			
FR125718697	SANTA MONICA	CA		12/22/2016		866,418							19,376	19,376			
FR125718747	SAN JOSE	CA		12/02/2016		993,719							23,189	23,189			
FR125718754	SAN JOSE	CA		10/21/2016		1,104,155							31,431	31,431			
FR125720016	NEEDHAM	MA		11/18/2016		891,524							19,279	19,279			
FR125722053	DANVILLE	CA		11/04/2016		596,965							19,635	19,635			
FR125722418	HALEIWA	HI		12/02/2016		1,178,998							11,629	11,629			
FR125725346	SAN FRANCISCO	CA		11/18/2016		730,693							35,760	35,760			
FR125727805	TIBURON	CA		11/04/2016		1,703,417							36,615	36,615			
FR125727854	NEEDHAM	MA		11/04/2016		401,615							37,971	37,971			
FR125750369	WESTON	MA		11/18/2016		1,450,304							22,281	22,281			
FR125751169	BOSTON	MA		11/18/2016		1,005,807							72,938	72,938			
FR125755467	BURLINGAME	CA		11/18/2016		855,512							3,410	3,410			
FR125755640	LOS ANGELES	CA		11/18/2016		913,675							18,482	18,482			
FR125757133	PIEDMONT	CA		11/18/2016		1,159,962							18,037	18,037			
FR125758941	MORAGA	CA		12/02/2016		890,998							3,558	3,558			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		822,121							18,342	18,342			
FR125762810	MILL VALLEY	CA		11/04/2016		944,840							21,190	21,190			
FR125763826	BOSTON	MA		11/04/2016		621,252							12,576	12,576			
FR125765219	WELLESLEY	MA		12/22/2016		627,929							7,831	7,831			
FR125765375	SAN FRANCISCO	CA		12/02/2016		668,158							18,122	18,122			
FR125768064	SAN FRANCISCO	CA		12/02/2016		610,004							7,372	7,372			
FR125768239	BOSTON	MA		12/02/2016		562,450							11,440	11,440			
FR125768932	POUND RIDGE	NY		12/22/2016		644,214							16,033	16,033			
FR125769161	EL CERRITO	CA		12/02/2016		628,458							15,166	15,166			
FR125769815	SAN FRANCISCO	CA		12/02/2016		810,237							4,819	4,819			
FR125769872	LOS ALTOS	CA		12/02/2016		739,441							1,447	1,447			
FR125770821	SAN MATEO	CA		12/02/2016		1,120,291							6,604	6,604			
FR125771639	SAN FRANCISCO	CA		12/02/2016		844,679							10,215	10,215			
FR125772785	CORTE MADERA	CA		12/22/2016		1,211,683							25,796	25,796			
FR125772843	SAN FRANCISCO	CA		12/02/2016		968,250							5,828	5,828			
FR125773668	BOSTON	MA		12/02/2016		768,586							17,930	17,930			

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FR125774310	SAN FRANCISCO	CA		12/02/2016		715,911							17,711	17,711			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,643,711							24,855	24,855			
FR125776182	OAKLAND	CA		12/22/2016		611,576							22,214	22,214			
FR125778337	SAN RAFAEL	CA		12/22/2016		1,138,994							2,253	2,253			
FR125799077	CAMBRIDGE	MA		12/22/2016		622,456							13,843	13,843			
FR125806799	SAN FRANCISCO	CA		12/22/2016		1,176,156							4,393	4,393			
FR125819057	REDWOOD CITY	CA		02/17/2017		598,911							12,710	12,710			
FR125875240	SAN FRANCISCO	CA		06/08/2017		725,023							14,557	14,557			
FR125941489	BERKELEY	CA		09/15/2017		831,670							11,955	11,955			
FR225706346	WATER MILL	NY		10/21/2016		1,822,168							42,712	42,712			
PEB1027557902	DENVER	CO		07/23/2021									11,411	11,411			
PEB1027558070	DALLAS	TX		07/23/2021									2,703	2,703			
PEB1027558076	MOUNT JULIET	TN		07/23/2021									5,013	5,013			
PEB1027558435	WEDDINGTON	NC		07/23/2021									5,189	5,189			
PEB1027559460	CINCINNATI	OH		07/23/2021									7,814	7,814			
PEB1027602715	PONTE VEDRA BEACH	FL		07/23/2021									6,847	6,847			
PEB1027606171	HALF MOON BAY	CA		07/23/2021									9,709	9,709			
PEB1027606200	THOUSAND OAKS	CA		07/23/2021									5,483	5,483			
PEB1027606900	POTOMAC	MD		07/23/2021									62,614	62,614			
PEB1027608260	SIMI VALLEY	CA		07/23/2021									4,371	4,371			
PEB1028559327	MOORPARK	CA		07/23/2021									18,036	18,036			
PEB1143017039	WATCHUNG	NJ		07/23/2021									5,794	5,794			
PEB1143017692	LONG VALLEY	NJ		07/23/2021									8,435	8,435			
PEB1171015045	SEATTLE	WA		07/23/2021									9,837	9,837			
PEB1171015052	SAMMAMISH	WA		07/23/2021									14,816	14,816			
PEB1171015311	SAMMAMISH	WA		07/23/2021									7,650	7,650			
PEB1171015499	BELLEVUE	WA		07/23/2021									23,049	23,049			
PEB1171016677	SEATTLE	WA		07/23/2021									6,750	6,750			
PEB1171017119	ISSAQUAH	WA		07/23/2021									5,855	5,855			
PEB1215003188	AVENTURA	FL		07/23/2021									7,004	7,004			
PEB1215003457	LIGHTHOUSE POINT	FL		07/23/2021									7,347	7,347			
PEB1216003388	DAVIE	FL		07/23/2021									41,961	41,961			
PEB1216003564	CORAL GABLES	FL		07/23/2021									6,543	6,543			
PEB1216003634	MIAMI	FL		07/23/2021									7,963	7,963			
PEB1216004120	PINECREST	FL		07/23/2021									3,205	3,205			
PEB1216004178	BOYNTON BEACH	FL		07/23/2021									5,950	5,950			
PEB1221067205	JACKSONVILLE BEACH	FL		07/23/2021									7,573	7,573			
PEB1221067400	PONTE VEDRA BEACH	FL		07/23/2021									7,366	7,366			
PEB1221067823	FERNANDINA BEACH	FL		07/23/2021									5,601	5,601			
PEB1221067970	PONTE VEDRA BEACH	FL		07/23/2021									8,063	8,063			
PEB1221068090	FERNANDINA BEACH	FL		07/23/2021									9,901	9,901			
PEB1221068567	FERNANDINA BEACH	FL		07/23/2021									8,781	8,781			
PEB1221068664	JACKSONVILLE	FL		07/23/2021									5,930	5,930			
PEB1221068700	SAINT AUGUSTINE	FL		07/23/2021									7,304	7,304			
PEB1221069074	SAINT AUGUSTINE	FL		07/23/2021									4,775	4,775			
PEB1221069390	PONTE VEDRA	FL		07/23/2021									7,600	7,600			
PEB1221071980	PALM BEACH GARDENS	FL		07/23/2021									6,845	6,845			
PEB1221072240	PONTE VEDRA BEACH	FL		07/23/2021									1,777	1,777			
PEB1221072736	ATLANTIC BEACH	FL		07/23/2021									8,794	8,794			
PEB1221072970	JACKSONVILLE BEACH	FL		07/23/2021									6,501	6,501			
PEB1221073076	JACKSONVILLE BEACH	FL		07/23/2021									9,787	9,787			
PEB1221073313	JACKSONVILLE	FL		07/23/2021									5,234	5,234			
PEB1221074267	SAINT AUGUSTINE	FL		07/23/2021									14,000	14,000			
PEB1222545515	BLOOMFIELD TOWNSHIP	MI		07/23/2021									3,644	3,644			
PEB1222558023	FAIRFIELD	CT		07/23/2021									10,645	10,645			
PEB1222558470	WESTFIELD	NJ		07/23/2021									4,408	4,408			
PEB1222558480	SCOTTSDALE	AZ		07/23/2021									11,793	11,793			
PEB1222558571	KENSINGTON	MD		07/23/2021									6,142	6,142			
PEB1222558699	ALAMO	CA		07/23/2021									8,013	8,013			
PEB1222600811	RIPON	CA		07/23/2021									7,264	7,264			

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PEB1222602001	MAGNOLIA	TX		07/23/2021									11,120	11,120			
PEB1222608127	CHESTNUT HILL	MA		07/23/2021									8,044	8,044			
PEB1222609215	BROOKLYN	NY		07/23/2021									5,407	5,407			
PEB1222610849	CHATHAM	NJ		07/23/2021									4,086	4,086			
PEB1222611511	SAN JOSE	CA		07/23/2021									3,687	3,687			
PEB1248002636	ODESSA	FL		07/23/2021									5,680	5,680			
PEB1248002639	TAMPA	FL		07/23/2021									5,626	5,626			
PEB1249003049	NORTH VENICE	FL		07/23/2021									12,701	12,701			
PEB1249004719	NAPLES	FL		07/23/2021									6,376	6,376			
PEB1259002479	MOUNTAIN VILLAGE	CO		07/23/2021									6,907	6,907			
PEB1259002499	EDWARDS	CO		07/23/2021									7,810	7,810			
PEB1259002556	WASHINGTON	DC		07/23/2021									4,005	4,005			
PEB1259002806	ROCKVILLE	MD		07/23/2021									6,498	6,498			
PEB1259002817	BRECKENRIDGE	CO		07/23/2021									9,955	9,955			
PEB1259002856	OLNEY	MD		07/23/2021									7,711	7,711			
PEB1259003608	BOYDS	MD		07/23/2021									7,006	7,006			
PEB1259003719	WELLESLEY	MA		07/23/2021									4,570	4,570			
PEB1259003732	PARK CITY	UT		07/23/2021									8,322	8,322			
PEB1259003767	TELLURIDE	CO		07/23/2021									7,939	7,939			
PEB1341002296	PALM BEACH GARDENS	FL		07/23/2021									5,736	5,736			
PEB1351005698	POTOMAC	MD		07/23/2021									9,344	9,344			
PEB1351006203	NEW YORK	NY		07/23/2021									6,644	6,644			
PEB1351006250	NEW YORK	NY		07/23/2021									6,255	6,255			
PEB1351006338	STATEN ISLAND	NY		07/23/2021									23,018	23,018			
PEB1351006403	STATEN ISLAND	NY		07/23/2021									14,772	14,772			
PEB1351006600	NEW YORK	NY		07/23/2021									2,564	2,564			
PEB1351006742	STATEN ISLAND	NY		07/23/2021									5,576	5,576			
PEB1351006817	NEW YORK	NY		07/23/2021									11,157	11,157			
PEB1351006820	STATEN ISLAND	NY		07/23/2021									4,890	4,890			
PEB1351006877	HOLMDEL	NJ		07/23/2021									12,392	12,392			
PEB1351007129	BROOKLYN	NY		07/23/2021									7,356	7,356			
PEB1352004687	EAST QUOGUE	NY		07/23/2021									8,053	8,053			
PEB1352004738	EASTPORT	NY		07/23/2021									5,917	5,917			
PEB1352005237	BROOKLYN	NY		07/23/2021									12,034	12,034			
PEB1352005431	ROCKVILLE CENTRE	NY		07/23/2021									5,410	5,410			
PEB1352005445	CUTCHOGUE	NY		07/23/2021									7,985	7,985			
PEB1352005522	MANHASSET HILLS	NY		07/23/2021									9,076	9,076			
PEB1352005531	FIRE ISLAND PINES	NY		07/23/2021									7,710	7,710			
PEB1353006108	FRANKLIN LAKES	NJ		07/23/2021									7,861	7,861			
PEB1353007262	MORRISTOWN	NJ		07/23/2021									6,020	6,020			
PEB1353007397	WAYNE	NJ		07/23/2021									7,272	7,272			
PEB1353007702	SOUTH ORANGE	NJ		07/23/2021									6,633	6,633			
PEB1353007729	MORRISTOWN	NJ		07/23/2021									8,544	8,544			
PEB1353007772	FAIRFIELD	NJ		07/23/2021									5,135	5,135			
PEB1354016435	JERSEY CITY	NJ		07/23/2021									8,826	8,826			
PEB1354016668	POUND RIDGE	NY		07/23/2021									5,838	5,838			
PEB1357001137	NEEDHAM	MA		07/23/2021									10,626	10,626			
PEB1357001231	BOSTON	MA		07/23/2021									8,562	8,562			
PEB1357001273	SUDBURY	MA		07/23/2021									8,606	8,606			
PEB1357001822	MANCHESTER	MA		07/23/2021									5,066	5,066			
PEB1357001870	WAYLAND	MA		07/23/2021									7,677	7,677			
PEB1357001953	CAMBRIDGE	MA		07/23/2021									7,668	7,668			
PEB1357001962	MARSHFIELD	MA		07/23/2021									7,438	7,438			
PEB1357001972	SEATTLE	WA		07/23/2021									7,139	7,139			
PEB1367015141	SAN DIEGO	CA		07/23/2021									6,525	6,525			
PEB1367015596	LA JOLLA	CA		07/23/2021									6,398	6,398			
PEB1367015651	IMPERIAL BEACH	CA		07/23/2021									20,565	20,565			
PEB1367015807	HAWI	HI		07/23/2021									7,514	7,514			
PEB1367015941	SAN FRANCISCO	CA		07/23/2021									9,439	9,439			
PEB1369002667	LAKELAND	FL		07/23/2021									10,342	10,342			

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PEB1369003125	NAPLES	FL		07/23/2021									9,334	9,334			
PEB1369003269	LONGBOAT KEY	FL		07/23/2021									11,215	11,215			
PEB1369003319	NAPLES	FL		07/23/2021									6,530	6,530			
PEB1371007074	TROPHY CLUB	TX		07/23/2021									6,595	6,595			
PEB1371008684	IJAMSVILLE	MD		07/23/2021									4,740	4,740			
PEB1382003151	PASO ROBLES	CA		07/23/2021									10,909	10,909			
PEB1382003168	CLOVIS	CA		07/23/2021									27,397	27,397			
PEB1382003178	REDLANDS	CA		07/23/2021									4,603	4,603			
PEB1382003232	CLOVIS	CA		07/23/2021									5,554	5,554			
PEB1382003271	SAN DIEGO	CA		07/23/2021									6,369	6,369			
PEB1382003283	TEMECULA	CA		07/23/2021									11,988	11,988			
PEB1389003764	FLOURTOWN	PA		07/23/2021									4,342	4,342			
PEB1389005611	TUPPER LAKE	NY		07/23/2021									7,561	7,561			
PEB1393010534	FOREST HILLS	NY		07/23/2021									10,379	10,379			
PEB1393010733	ARMONK	NY		07/23/2021									8,319	8,319			
PEB1393010787	NEW CANAAN	CT		07/23/2021									14,170	14,170			
PEB1400004175	PHOENIX	AZ		07/23/2021									5,746	5,746			
PEB1400004533	CAVE CREEK	AZ		07/23/2021									5,701	5,701			
PEB1400005055	CEDAR RAPIDS	IA		07/23/2021									6,398	6,398			
PEB1538557053	JUPITER	FL		07/23/2021									4,501	4,501			
PEB1538603094	FAIRPLAY	CO		07/23/2021									2,698	2,698			
PEB1538606265	PONTE VEDRA BEACH	FL		07/23/2021									8,518	8,518			
PEB1540093538	PONTE VEDRA	FL		07/23/2021									8,448	8,448			
PEB1540093740	COHASSET	MA		07/23/2021									6,649	6,649			
PEB1540093870	WAKE FOREST	NC		07/23/2021									1,592	1,592			
PEB1540093879	MARVIN	NC		07/23/2021									9,229	9,229			
PEB1540094412	PARKLAND	FL		07/23/2021									6,935	6,935			
PEB1540094504	PALM HARBOR	FL		07/23/2021									1,122	1,122			
PEB1540094529	COROLLA	NC		07/23/2021									8,124	8,124			
PEB1540094569	ORMOND BEACH	FL		07/23/2021									4,369	4,369			
PEB1540094615	WESTFIELD	NJ		07/23/2021									2,763	2,763			
PEB1540094659	ALLENTOWN	PA		07/23/2021									14,209	14,209			
PEB1540094684	SAN FRANCISCO	CA		07/23/2021									3,755	3,755			
PEB1540095063	FRISCO	TX		07/23/2021									8,314	8,314			
PEB1540095141	VIRGINIA BEACH	VA		07/23/2021									4,610	4,610			
PEB1540095152	BROOKLYN	NY		07/23/2021									10,225	10,225			
PEB1540095159	HENRICO	VA		07/23/2021									7,034	7,034			
PEB1540095169	PALMETTO BAY	FL		07/23/2021									3,071	3,071			
PEB1540095181	ALLENDALE	NJ		07/23/2021									6,323	6,323			
PEB1540095253	SAN RAMON	CA		07/23/2021									5,546	5,546			
PEB1540095305	REISTERSTOWN	MD		07/23/2021									6,309	6,309			
PEB1540095376	COOPER CITY	FL		07/23/2021									11,141	11,141			
PEB1540095404	MOUNTAINSIDE	NJ		07/23/2021									9,617	9,617			
PEB1540095405	SUGAR LAND	TX		07/23/2021									5,284	5,284			
PEB1540095427	WASHINGTON	DC		07/23/2021									7,546	7,546			
PEB1540095441	THE WOODLANDS	TX		07/23/2021									5,371	5,371			
PEB1540095491	READING	MA		07/23/2021									11,739	11,739			
PEB1540095567	MAHWAH	NJ		07/23/2021									4,702	4,702			
PEB1540095581	TAMPA	FL		07/23/2021									12,168	12,168			
PEB1540095614	SAN JUAN CAPISTRANO	CA		07/23/2021									2,187	2,187			
PEB1540095676	BROOKLYN	NY		07/23/2021									11,810	11,810			
PEB1540095693	BALTIMORE	MD		07/23/2021									22,670	22,670			
PEB1540095729	HARLEYSVILLE	PA		07/23/2021									3,708	3,708			
PEB1540095744	OAK HILL	VA		07/23/2021									4,577	4,577			
PEB1540095759	GREAT NECK	NY		07/23/2021									10,715	10,715			
PEB1540095771	STATEN ISLAND	NY		07/23/2021									7,500	7,500			
PEB1540095842	SPRINGFIELD	VA		07/23/2021									5,273	5,273			
PEB1540095870	CHARLOTTESVILLE	VA		07/23/2021									4,879	4,879			
PEB1540095886	BROOKLYN	NY		07/23/2021									9,522	9,522			
PEB1540095888	WASHINGTON	DC		07/23/2021									10,146	10,146			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
PEB1540096030	REISTERSTOWN	MD		07/23/2021									5,944	5,944			
PEB1540096224	FRISCO	TX		07/23/2021									7,038	7,038			
PEB1541040485	SAN FRANCISCO	CA		07/23/2021									9,449	9,449			
PEB1541040558	OKLAHOMA CITY	OK		07/23/2021									9,775	9,775			
PEB1541040562	TAMPA	FL		07/23/2021									4,224	4,224			
PEB1541040620	FRISCO	TX		07/23/2021									15,315	15,315			
PEB1541040715	GREAT FALLS	VA		07/23/2021									6,949	6,949			
PEB1541040721	AUSTIN	TX		07/23/2021									7,668	7,668			
PEB1541040724	HOUSTON	TX		07/23/2021									6,047	6,047			
PEB1541040745	WINNETKA	IL		07/23/2021									9,216	9,216			
PEB1541040872	HAM LAKE	MN		07/23/2021									4,960	4,960			
PEB1541041266	SPICEWOOD	TX		07/23/2021									4,753	4,753			
PEB1541041306	FRANKTOWN	CO		07/23/2021									8,637	8,637			
PEB1541041408	HOUSTON	TX		07/23/2021									10,798	10,798			
PEB1541041419	HOUSTON	TX		07/23/2021									17,679	17,679			
PEB1541041426	AUSTIN	TX		07/23/2021									8,344	8,344			
PEB1541041449	HOUSTON	TX		07/23/2021									5,359	5,359			
PEB1541041458	AUSTIN	TX		07/23/2021									8,386	8,386			
PEB1541041542	DALLAS	TX		07/23/2021									6,342	6,342			
PEB1541041574	AUSTIN	TX		07/23/2021									6,994	6,994			
PEB1541041609	NICHOLS HILLS	OK		07/23/2021									14,873	14,873			
PEB1541041620	ELMHURST	IL		07/23/2021									9,514	9,514			
PEB1541041628	AUSTIN	TX		07/23/2021									5,469	5,469			
PEB1541041724	BROOMFIELD	CO		07/23/2021									6,671	6,671			
PEB1541041865	LOCUST GROVE	VA		07/23/2021									6,189	6,189			
PEB1541041866	UPLAND	CA		07/23/2021									4,969	4,969			
PEB1541041914	AUSTIN	TX		07/23/2021									7,219	7,219			
PEB1541041994	LAKE ZURICH	IL		07/23/2021									4,706	4,706			
PEB1541042018	INVER GROVE HEIGHTS	MN		07/23/2021									2,288	2,288			
PEB1541042093	MINNEAPOLIS	MN		07/23/2021									8,275	8,275			
PEB1541042102	TAHLEQUAH	OK		07/23/2021									6,407	6,407			
PEB1541042124	RIVER FOREST	IL		07/23/2021									2,938	2,938			
PEB1541042183	BRENTWOOD	TN		07/23/2021									4,087	4,087			
PEB1541042184	SEATTLE	WA		07/23/2021									4,142	4,142			
PEB1541042197	HOUSTON	TX		07/23/2021									1,708	1,708			
PEB1541042229	CARENCRO	LA		07/23/2021									6,586	6,586			
PEB1541042245	AUSTIN	TX		07/23/2021									4,053	4,053			
PEB1541042295	HOUSTON	TX		07/23/2021									8,756	8,756			
PEB1541042305	PARK CITY	UT		07/23/2021									5,401	5,401			
PEB1541042324	BODEGA BAY	CA		07/23/2021									5,817	5,817			
PEB1541042348	SOLON	OH		07/23/2021									5,651	5,651			
PEB1541042368	NASHVILLE	TN		07/23/2021									5,207	5,207			
PEB1541042390	NASHVILLE	TN		07/23/2021									11,022	11,022			
PEB1541042398	NEWTON	MA		07/23/2021									8,827	8,827			
PEB1541042433	LIBERTYVILLE	IL		07/23/2021									7,309	7,309			
PEB1541042438	WILMETTE	IL		07/23/2021									13,918	13,918			
PEB1541042447	TOMS RIVER	NJ		07/23/2021									7,480	7,480			
PEB1541042455	BRENTWOOD	TN		07/23/2021									4,810	4,810			
PEB1541042494	SEATTLE	WA		07/23/2021									8,644	8,644			
PEB1541042506	AUSTIN	TX		07/23/2021									5,013	5,013			
PEB1541042536	SOLON	OH		07/23/2021									4,354	4,354			
PEB1541042550	KENMORE	WA		07/23/2021									8,046	8,046			
PEB1541042561	SOMERVILLE	MA		07/23/2021									5,987	5,987			
PEB1541042600	EDMOND	OK		07/23/2021									7,707	7,707			
PEB1541042656	SEATTLE	WA		07/23/2021									8,145	8,145			
PEB1541042662	PLYMOUTH	MN		07/23/2021									8,422	8,422			
PEB1541042714	NASHVILLE	TN		07/23/2021									14,007	14,007			
PEB1541042729	SANTE FE	NM		07/23/2021									22,771	22,771			
PEB1541042840	DAVIDSON	NC		07/23/2021									8,072	8,072			
PEB1541042882	AUSTIN	TX		07/23/2021									5,006	5,006			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
PEB1541042885	REDWOOD CITY	CA		07/23/2021									4,053	4,053			
PEB1541042887	EDMOND	OK		07/23/2021									6,476	6,476			
PEB1541042997	LOS ALAMOS	NM		07/23/2021									4,379	4,379			
PEB1541042998	HOUSTON	TX		07/23/2021									8,472	8,472			
PEB1541043008	EL MACERO	CA		07/23/2021									6,084	6,084			
PEB1541043016	NASHVILLE	TN		07/23/2021									12,282	12,282			
PEB1541043036	NASHVILLE	TN		07/23/2021									4,860	4,860			
PEB1541043061	DALLAS	TX		07/23/2021									10,456	10,456			
PEB1541043092	SAN DIEGO	CA		07/23/2021									5,664	5,664			
PEB1541043129	ELMHURST	IL		07/23/2021									7,899	7,899			
PEB1541043143	FRANKLIN	TN		07/23/2021									5,953	5,953			
PEB1564001096	DENVER	CO		07/23/2021									5,258	5,258			
PEB1564001127	DENVER	CO		07/23/2021									7,285	7,285			
PEB1564001129	AURORA	CO		07/23/2021									6,705	6,705			
PEB1564001298	PARKER	CO		07/23/2021									5,578	5,578			
PEB1564001353	GREENWOOD VILLAGE	CO		07/23/2021									7,364	7,364			
PEB1567001820	SCOTTS VALLEY	CA		07/23/2021									8,734	8,734			
PEB1567001879	FORT COLLINS	CO		07/23/2021									7,934	7,934			
PEB1596049315	DENVER	CO		07/23/2021									2,360	2,360			
PEB1596053342	RANCHO MIRAGE	CA		07/23/2021									32,172	32,172			
PEB1596053362	KINGS BEACH	CA		07/23/2021									5,700	5,700			
PEB1596053370	WESTCHESTER	CA		07/23/2021									5,368	5,368			
PEB1596053389	BARRINGTON	IL		07/23/2021									4,775	4,775			
PEB1596053405	LAKE HAVASU CITY	AZ		07/23/2021									6,498	6,498			
PEB1596053483	LAKE STEVENS	WA		07/23/2021									9,900	9,900			
PEB1596053565	MURRIETA	CA		07/23/2021									5,061	5,061			
PEB1596053567	LA SELVA BEACH	CA		07/23/2021									10,599	10,599			
PEB1596053582	LOS ANGELES	CA		07/23/2021									3,875	3,875			
PEB1596053656	MADISON	CT		07/23/2021									8,099	8,099			
PEB1596053707	RANCHO CUCAMONGA	CA		07/23/2021									2,862	2,862			
PEB1596053725	BRENTWOOD	TN		07/23/2021									7,062	7,062			
PEB1596053737	PINECREST	FL		07/23/2021									6,781	6,781			
PEB1596053769	NOVATO	CA		07/23/2021									1,339	1,339			
PEB1596053792	LONG BEACH	CA		07/23/2021									6,489	6,489			
PEB1596053852	FORT LAUDERDALE	FL		07/23/2021									22,435	22,435			
PEB1596053902	CORNELIUS	NC		07/23/2021									6,110	6,110			
PEB1596053924	LOS ANGELES	CA		07/23/2021									9,047	9,047			
PEB1596054631	LOS ANGELES	CA		07/23/2021									8,477	8,477			
PEB1596054702	COPLEY TOWNSHIP	OH		07/23/2021									9,263	9,263			
PEB1596054803	MIAMI	FL		07/23/2021									6,444	6,444			
PEB1596054811	BURBANK	CA		07/23/2021									8,094	8,094			
PEB1596054902	MEDFORD	MA		07/23/2021									2,543	2,543			
PEB1596054934	NORTHRIDGE	CA		07/23/2021									7,035	7,035			
PEB1596054999	SANTA CLARA	CA		07/23/2021									8,871	8,871			
PEB1596055083	CANYON LAKE	CA		07/23/2021									8,669	8,669			
PEB1596055089	DENVER	CO		07/23/2021									7,202	7,202			
PEB1596055131	SCOTTSDALE	AZ		07/23/2021									4,066	4,066			
PEB1596055132	LAFAYETTE	CO		07/23/2021									5,421	5,421			
PEB1596055141	LOS ANGELES	CA		07/23/2021									14,072	14,072			
PEB1596055185	BROOKLYN	NY		07/23/2021									5,785	5,785			
PEB1596055287	BAINBRIDGE	OH		07/23/2021									5,973	5,973			
PEB1596055295	DAVIE	FL		07/23/2021									8,613	8,613			
PEB1596055307	DENVER	CO		07/23/2021									6,649	6,649			
PEB1596055350	EDEN PRAIRIE	MN		07/23/2021									5,632	5,632			
PEB1596055380	JUPITER	FL		07/23/2021									5,735	5,735			
PEB1596055412	THOUSAND OAKS	CA		07/23/2021									7,405	7,405			
PEB1596055415	CARBONDALE	CO		07/23/2021									7,541	7,541			
PEB1596055434	DALLAS	TX		07/23/2021									6,132	6,132			
PEB1596055488	DENVER	CO		07/23/2021									1,799	1,799			
PEB1596055516	DOVE CANYON	CA		07/23/2021									5,379	5,379			

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PEB1596055531	ISSAQUAH	WA		07/23/2021									5,180	5,180			
PEB1596055536	WESTON	FL		07/23/2021									5,155	5,155			
PEB1596055570	REDWOOD CITY	CA		07/23/2021									11,443	11,443			
PEB1596055586	SAN DIEGO	CA		07/23/2021									5,623	5,623			
PEB1596055590	SEATTLE	WA		07/23/2021									9,833	9,833			
PEB1596055658	PHOENIX	AZ		07/23/2021									22,173	22,173			
PEB1596055669	SAN FRANCISCO	CA		07/23/2021									8,258	8,258			
PEB1596055708	HAYWARD	CA		07/23/2021									6,896	6,896			
PEB1596055717	CARNATION	WA		07/23/2021									5,599	5,599			
PEB1596055824	LIVERMORE	CA		07/23/2021									2,263	2,263			
PEB1596055843	REDWOOD CITY	CA		07/23/2021									6,489	6,489			
PEB1596055947	PALM CITY	FL		07/23/2021									4,469	4,469			
PEB1596055990	PHOENIX	AZ		07/23/2021									8,822	8,822			
PEB1596056068	LAKE BARRINGTON	IL		07/23/2021									3,244	3,244			
PEB1596056115	SAN RAFAEL	CA		07/23/2021									6,623	6,623			
PEB1596056200	TUCSON	AZ		07/23/2021									6,396	6,396			
PEB1596056268	SUNNYVALE	CA		07/23/2021									7,292	7,292			
PEB1596056279	FORESTHILL	CA		07/23/2021									6,633	6,633			
PEB1706602876	BRONX	NY		07/23/2021									4,465	4,465			
PEB1706607177	ROCKVILLE	MD		07/23/2021									4,956	4,956			
PEB1706608395	HOLMDEL	NJ		07/23/2021									5,859	5,859			
PEB1706611082	AUSTIN	TX		07/23/2021									5,288	5,288			
PEB1723001568	PACIFIC PALISADES	CA		07/23/2021									5,778	5,778			
PEB1725003197	PASADENA	CA		07/23/2021									7,872	7,872			
PEB1725003242	PALM SPRINGS	CA		07/23/2021									1,518	1,518			
PEB1725003452	MENLO PARK	CA		07/23/2021									3,695	3,695			
PEB1725003797	SAN MARINO	CA		07/23/2021									20,050	20,050			
PEB1771001604	DANA POINT	CA		07/23/2021									9,817	9,817			
PEB1771002679	SAN JUAN CAPISTRANO	CA		07/23/2021									8,679	8,679			
PEB1784003870	MILL VALLEY	CA		07/23/2021									9,582	9,582			
PEB1784004036	SAN FRANCISCO	CA		07/23/2021									1,752	1,752			
PEB1784004042	SAN FRANCISCO	CA		07/23/2021									4,734	4,734			
PEB1784004062	SAN FRANCISCO	CA		07/23/2021									2,728	2,728			
PEB1784004135	WOODINVILLE	WA		07/23/2021									5,161	5,161			
PEB1784004165	SAN ANSELMO	CA		07/23/2021									6,992	6,992			
PEB1784004521	SAN FRANCISCO	CA		07/23/2021									9,478	9,478			
PEB1784004556	SAN ANSELMO	CA		07/23/2021									7,244	7,244			
PEB1784004560	SAN FRANCISCO	CA		07/23/2021									9,507	9,507			
PEB1784004570	HINGHAM	MA		07/23/2021									5,600	5,600			
PEB1784004692	MILL VALLEY	CA		07/23/2021									8,175	8,175			
PEB1784004714	SAN FRANCISCO	CA		07/23/2021									7,261	7,261			
PEB1784004763	SAN FRANCISCO	CA		07/23/2021									7,520	7,520			
PEB1784005401	SAN ANSELMO	CA		07/23/2021									3,202	3,202			
PEB1784005486	SAN FRANCISCO	CA		07/23/2021									11,496	11,496			
PEB1784005838	SAN FRANCISCO	CA		07/23/2021									7,679	7,679			
PEB1784005854	SCOTTSDALE	AZ		07/23/2021									4,367	4,367			
PEB1784005859	SAN FRANCISCO	CA		07/23/2021									3,085	3,085			
PEB1784005994	SCOTTSDALE	AZ		07/23/2021									17,291	17,291			
PEB1784006068	SAN FRANCISCO	CA		07/23/2021									3,877	3,877			
PEB1784006089	SAN FRANCISCO	CA		07/23/2021									8,591	8,591			
PEB1784006269	SANTA CLARA	CA		07/23/2021									5,749	5,749			
PEB1785004451	SAN JOSE	CA		07/23/2021									10,417	10,417			
PEB1785004717	SAN JOSE	CA		07/23/2021									9,901	9,901			
PEB1785004743	MONTEREY	CA		07/23/2021									5,666	5,666			
PEB1785004746	SAN JOSE	CA		07/23/2021									5,351	5,351			
PEB1785004876	BELMONT	CA		07/23/2021									2,416	2,416			
PEB1785005454	SANTA CRUZ	CA		07/23/2021									6,411	6,411			
PEB1785005644	SOUTHAMPTON	NY		07/23/2021									8,383	8,383			
PEB1785005696	EL DORADO HILLS	CA		07/23/2021									6,437	6,437			
PEB1785005793	REDWOOD CITY	CA		07/23/2021									8,303	8,303			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
PEB1786003527	BELMONT	CA		07/23/2021									2,587	2,587			
PEB1786003594	SUNNYVALE	CA		07/23/2021									9,388	9,388			
PEB1786003653	PALO ALTO	CA		07/23/2021									5,760	5,760			
PEB1786003751	SAN JOSE	CA		07/23/2021									7,721	7,721			
PEB1786003945	LAFAYETTE	CA		07/23/2021									2,660	2,660			
PEB1786004001	HALF MOON BAY	CA		07/23/2021									2,049	2,049			
PEB1787003477	SAN BRUNO	CA		07/23/2021									116,679	116,679			
PEB1787003507	SAN BRUNO	CA		07/23/2021									8,262	8,262			
PEB1787003860	DANVILLE	CA		07/23/2021									4,146	4,146			
PEB1787003974	ALAMO	CA		07/23/2021									8,658	8,658			
PEB1787004442	DUBLIN	CA		07/23/2021									5,931	5,931			
PEB1787004615	WALNUT CREEK	CA		07/23/2021									5,842	5,842			
PEB1787005042	PLEASANTON	CA		07/23/2021									9,663	9,663			
PEB1789004748	SARATOGA	CA		07/23/2021									10,826	10,826			
PEB1789004761	PLEASANT HILL	CA		07/23/2021									8,422	8,422			
PEB1789004768	MENLO PARK	CA		07/23/2021									6,090	6,090			
PEB1789004772	REDWOOD CITY	CA		07/23/2021									11,969	11,969			
PEB1789004774	SAN FRANCISCO	CA		07/23/2021									8,525	8,525			
PEB1789004833	SAN ANSELMO	CA		07/23/2021									10,017	10,017			
PEB1789005269	SAN CARLOS	CA		07/23/2021									5,774	5,774			
PEB1789005436	SUNNYVALE	CA		07/23/2021									8,304	8,304			
PEB1789005670	LOS ALTOS	CA		07/23/2021									6,282	6,282			
PEB1790003029	OAK HILL	VA		07/23/2021									12,794	12,794			
PEB1790003058	WASHINGTON	DC		07/23/2021									6,772	6,772			
PEB1790003255	CAMPBELL	CA		07/23/2021									8,885	8,885			
PEB1790004069	WASHINGTON	DC		07/23/2021									5,654	5,654			
PEB1793002337	CHEVY CHASE	MD		07/23/2021									5,384	5,384			
PEB1794004055	NAGS HEAD	NC		07/23/2021									3,500	3,500			
PEB1794004127	VIRGINIA BEACH	VA		07/23/2021									2,283	2,283			
PEB1794004229	ARLINGTON	VA		07/23/2021									7,575	7,575			
PEB1795001834	FLEMINGTON	NJ		07/23/2021									5,289	5,289			
PEB1795002131	SEASIDE HEIGHTS	NJ		07/23/2021									3,644	3,644			
PEB1795002215	NEW YORK	NY		07/23/2021									9,346	9,346			
PH5041132977	SANIBEL	FL		05/08/2015		1,188,703							9,982	9,982			
PH7118585004	HARVARD	MA		10/10/2014		469,802							10,635	10,635			
PH7118593339	GROTON	MA		12/29/2014		445,093							10,027	10,027			
PH7118595441	ACTON	MA		12/29/2014		411,840							9,873	9,873			
PH7118598668	BLAINE	MN		01/29/2015		739,963							39,093	39,093			
PH7118677595	MINNETONKA	MN		02/26/2015		549,961							23,873	23,873			
PH7118770002	LIVERMORE	CA		06/19/2015		415,016							12,154	12,154			
PH7118778682	LAFAYETTE	CA		07/24/2015		889,361							12,392	12,392			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		401,685							10,478	10,478			
PH7118864581	HALF MOON BAY	CA		08/07/2015		776,285							4,498	4,498			
PH7118865950	SAN MATEO	CA		08/21/2015		914,156							19,316	19,316			
PH7118866214	GILROY	CA		09/18/2015		621,781							14,459	14,459			
PH7118927438	BELMONT	CA		08/01/2014		711,267							1,472	1,472			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		792,271							9,767	9,767			
PH7118931331	FAIRFAX	VA		09/26/2014		508,020							14,151	14,151			
PH7118953657	POTOMAC	MD		01/28/2016		932,057							19,369	19,369			
PH7118959878	MENLO PARK	CA		12/11/2015		1,234,875							9,681	9,681			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		345,270							23,699	23,699			
PH7119108293	LAKE BLUFF	IL		01/29/2015		694,244							22,619	22,619			
PH7119108798	SCITUATE	MA		12/29/2014		462,821							3,815	3,815			
PH7119111347	CALABASAS	CA		03/13/2015		234,468							49,174	49,174			
PH7119117104	PRINCETON	MA		05/08/2015		660,840							14,247	14,247			
PH7119119472	LOS GATOS	CA		04/24/2015		916,824							19,157	19,157			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,024,186							28,554	28,554			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		608,491							1,257	1,257			
PH7119133564	LA JOLLA	CA		09/18/2015		466,174							33,438	33,438			
PH7119213721	FALLS CHURCH	VA		08/21/2015		763,233							5,948	5,948			

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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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7119296940	DOWNERS GROVE	IL		08/21/2015		400,033							3,393	3,393			
PH7119305063	ANNAPOLIS	MD		12/11/2015		694,072							13,523	13,523			
PH7129144932	CERRITOS	CA		11/21/2014		609,310							48,979	48,979			
PH7130881704	FLOWER MOUND	TX		08/01/2014		453,041							1,855	1,855			
PH7130919397	SUMMIT	NJ		08/28/2014		622,227							16,040	16,040			
PH7131264066	HOUSTON	TX		08/01/2014		472,642							22,934	22,934			
PH7131272168	SHREWSBURY	MA		10/24/2014		531,827							18,138	18,138			
PH7131356037	SIERRA MADRE	CA		09/12/2014		612,861							14,232	14,232			
PH7131390259	SEVERNA PARK	MD		08/15/2014		540,340							4,629	4,629			
PH7131399508	LANTANA	FL		08/15/2014		298,595							66,484	66,484			
PH7131399961	STOW	MA		08/15/2014		520,245							10,980	10,980			
PH7131431731	SOUTHLAKE	TX		09/12/2014		613,459							17,317	17,317			
PH7131433901	WEXFORD	PA		08/28/2014		483,778							12,162	12,162			
PH7131436474	SAN DIEGO	CA		09/12/2014		494,810							4,522	4,522			
PH7131438264	PALMETTO BAY	FL		08/28/2014		469,460							14,065	14,065			
PH7131573060	KERNERSVILLE	NC		08/28/2014		438,865							2,814	2,814			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		441,443							7,697	7,697			
PH7131574340	LARCHMONT	NY		09/26/2014		636,829							16,072	16,072			
PH7131592391	WOODINVILLE	WA		09/12/2014		514,933							5,359	5,359			
PH7131648391	NEEDHAM	MA		09/26/2014		446,968							10,753	10,753			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		919,014							21,504	21,504			
PH7131649621	DALLAS	TX		08/28/2014		423,642							4,599	4,599			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		594,364							13,808	13,808			
PH7131731312	PARK CITY	UT		09/26/2014		563,539							5,832	5,832			
PH7131736733	MAHWAH	NJ		06/19/2015		618,235							18,566	18,566			
PH7131845898	SAN JOSE	CA		10/24/2014		429,928							7,033	7,033			
PH7131846680	EVERGREEN	CO		09/26/2014		621,224							13,722	13,722			
PH7131884665	PHILADELPHIA	PA		10/10/2014		420,844							7,724	7,724			
PH7131892015	MIDLAND	TX		11/07/2014		477,982							10,982	10,982			
PH7131930971	PHILADELPHIA	PA		10/24/2014		402,840							10,561	10,561			
PH7132211116	DENVER	CO		06/19/2015		429,438							7,619	7,619			
PH7132237574	WESTFORD	MA		10/24/2014		460,698							23,022	23,022			
PH7132279568	SOUTHLAKE	TX		11/07/2014		987,826							22,321	22,321			
PH7132314662	COLLEYVILLE	TX		11/07/2014		462,374							19,274	19,274			
PH7132320412	ARLINGTON	VA		11/07/2014		671,543							10,579	10,579			
PH7132365243	WESTFIELD	NJ		08/21/2015		933,987							19,139	19,139			
PH7132397063	ISSAQUAH	WA		11/21/2014		269,038							2,252	2,252			
PH7132398855	SOUTHBURY	CT		12/29/2014		390,307							14,187	14,187			
PH7132439873	PITTSBURGH	PA		12/29/2014		422,260							16,157	16,157			
PH7132441713	RYE BROOK	NY		12/12/2014		709,967							20,432	20,432			
PH7132481578	SCARSDALE	NY		01/29/2015		823,216							14,412	14,412			
PH7132483319	KELLER	TX		01/16/2015		786,930							15,755	15,755			
PH7132517579	SEATTLE	WA		12/29/2014		559,475							17,141	17,141			
PH7132522348	WESTFIELD	NJ		12/29/2014		632,906							17,178	17,178			
PH7132693693	GAITHERSBURG	MD		02/13/2015		467,577							18,518	18,518			
PH7132698379	PHILADELPHIA	PA		01/16/2015		375,767							14,947	14,947			
PH7132732681	BEDFORD	NY		01/29/2015		491,760							12,272	12,272			
PH7132735106	CONROE	TX		03/13/2015		409,575							861	861			
PH7132735130	WASHINGTON	DC		01/16/2015		642,009							20,000	20,000			
PH7132833976	PELHAM	NY		02/13/2015		594,367							13,823	13,823			
PH7132846259	NAPERVILLE	IL		04/10/2015		467,467							11,115	11,115			
PH7132968541	COLUMBUS	OH		02/26/2015		419,876							16,994	16,994			
PH7132976726	GLENSIDE	PA		05/08/2015		643,383							12,791	12,791			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		399,002							3,364	3,364			
PH7133027941	SHREWSBURY	MA		06/05/2015		395,142							1,009	1,009			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		403,037							3,472	3,472			
PH7133124458	SOUTH LYON	MI		04/24/2015		492,950							11,821	11,821			
PH7133126412	MCKINNEY	TX		04/10/2015		436,695							944	944			
PH7133128608	NATICK	MA		05/08/2015		496,613							10,125	10,125			
PH7133166889	MONTVILLE	NJ		07/24/2015		693,550							5,662	5,662			

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
PH7133170196	UPTON	MA		04/24/2015		413,503							31,470	31,470			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		746,519							11,049	11,049			
PH7133300769	FRISCO	TX		09/18/2015		476,772							7,023	7,023			
PH7133303037	NAPERVILLE	IL		08/21/2015		434,625							8,964	8,964			
PH7133305354	SEATTLE	WA		05/08/2015		771,756							16,841	16,841			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		468,237							1,988	1,988			
PH7133340690	AUSTIN	TX		06/05/2015		682,694							14,246	14,246			
PH7133343231	WOODINVILLE	WA		04/24/2015		525,680							4,336	4,336			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		552,031							7,926	7,926			
PH7133421086	HOUSTON	TX		06/05/2015		818,155							6,798	6,798			
PH7133425574	SUMMIT	NJ		05/22/2015		826,709							8,439	8,439			
PH7133461942	CRANBURY	NJ		02/12/2016		622,028							11,500	11,500			
PH7133467899	BELLAIRE	TX		05/22/2015		668,987							15,363	15,363			
PH7133512777	DAVIS	CA		07/10/2015		488,764							6,111	6,111			
PH7133513403	SAN DIEGO	CA		08/07/2015		541,516							13,771	13,771			
PH7133548417	CARY	NC		06/19/2015		375,180							3,176	3,176			
PH7133549670	MONTCLAIR	NJ		06/19/2015		452,187							9,799	9,799			
PH7133701495	ACTON	MA		09/18/2015		608,629							12,208	12,208			
PH7133704077	NAPLES	FL		01/15/2016		588,509							9,766	9,766			
PH7133739461	MILLBRAE	CA		07/10/2015		973,855							80,748	80,748			
PH7133740048	CHANDLER	AZ		06/19/2015		389,397							33,697	33,697			
PH7133740170	GLEN ROCK	NJ		07/24/2015		600,134							7,385	7,385			
PH7133741137	MEDFORD	NJ		08/21/2015		422,525							9,486	9,486			
PH7133785928	WESTFIELD	NJ		08/21/2015		485,565							11,915	11,915			
PH7133788401	SPRING	TX		06/05/2015		579,299							1,175	1,175			
PH7133823513	SOUTHLAKE	TX		06/05/2015		401,053							35,137	35,137			
PH7133827027	PORTSMOUTH	RI		07/24/2015		411,589							9,772	9,772			
PH7133827191	MANHASSET	NY		08/07/2015		726,027							18,327	18,327			
PH7133827720	COLLEYVILLE	TX		07/10/2015		430,418							7,169	7,169			
PH7133829791	FLOWER MOUND	TX		07/10/2015		404,182							9,835	9,835			
PH7133864400	INDIAN LAND	SC		07/10/2015		372,011							5,950	5,950			
PH7133866298	WYNNEWOOD	PA		07/24/2015		589,050							3,629	3,629			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		487,368							11,622	11,622			
PH7134019533	HOLMDEL	NJ		09/18/2015		714,658							15,734	15,734			
PH7134020176	TROPHY CLUB	TX		07/24/2015		441,213							9,657	9,657			
PH7134022768	SMITHTOWN	NY		09/18/2015		561,243							5,612	5,612			
PH7134065601	DAVIE	FL		08/21/2015		645,221							19,480	19,480			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		375,508							9,148	9,148			
PH7134069736	MENDHAM	NJ		08/21/2015		575,555							19,616	19,616			
PH7134102461	WESTFIELD	NJ		08/21/2015		792,010							9,337	9,337			
PH7134103667	PRINCETON	NJ		10/16/2015		860,998							10,145	10,145			
PH7134107569	WEST CHESTER	PA		09/18/2015		424,028							11,643	11,643			
PH7134142632	LAKE BLUFF	IL		10/16/2015		479,603							2,856	2,856			
PH7134162812	REDMOND	WA		08/21/2015		537,265							11,386	11,386			
PH7134163687	RYE BROOK	NY		09/18/2015		807,068							18,427	18,427			
PH7134221402	SUMMIT	NJ		09/29/2015		1,191,046							22,337	22,337			
PH7134254395	WESTMINSTER	CO		12/11/2015		453,180							16,770	16,770			
PH7134271498	WINTER GARDEN	FL		09/18/2015		413,993							9,601	9,601			
PH7134271704	WESTFIELD	NJ		09/18/2015		542,348							7,337	7,337			
PH7134272678	PARAMUS	NJ		09/18/2015		662,698							17,406	17,406			
PH7134275929	FREMONT	CA		10/29/2015		493,692							11,228	11,228			
PH7134310114	SAN RAMON	CA		10/16/2015		681,481							26,443	26,443			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		401,780							3,265	3,265			
PH7134457956	RALEIGH	NC		09/18/2015		526,360							11,150	11,150			
PH7134522817	ANDOVER	MA		02/12/2016		295,102							17,755	17,755			
PH7134674477	STAMFORD	CT		11/13/2015		800,829							16,655	16,655			
PH7134676084	COMMACK	NY		11/13/2015		474,957							3,735	3,735			
PH7134676589	CENTENNIAL	CO		09/29/2015		558,484							11,796	11,796			
PH7134678882	PRINCETON	NJ		12/11/2015		498,737							1,971	1,971			
PH7134714778	TUCSON	AZ		10/16/2015		471,512							16,443	16,443			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
PH7134723019	WESTPORT	CT		12/23/2015		799,727							18,572	18,572			
PH7134723191	HOWELL	MI		12/11/2015		434,059							10,773	10,773			
PH7134723431	PARKER	CO		10/29/2015		426,661							9,727	9,727			
PH7134800122	WESTFIELD	NJ		12/11/2015		485,657							7,911	7,911			
PH7134842876	ARLINGTON	VA		11/13/2015		509,565							11,601	11,601			
PH7134953244	MALVERN	PA		12/11/2015		488,004							11,795	11,795			
PH7135019193	ARLINGTON	VA		01/15/2016		858,441							16,806	16,806			
PH7135056070	TRAFFORD	PA		04/22/2016		497,030							24,842	24,842			
PH7135074651	HOCKLEY	TX		03/25/2016		394,984							9,752	9,752			
PH7135211105	PLEASANTON	CA		12/11/2015		691,567							13,981	13,981			
PH7135240666	NAPLES	FL		03/11/2016		444,389							867	867			
PH7135288749	NEEDHAM	MA		12/23/2015		739,487							7,848	7,848			
PH7135338270	PLANDOME	NY		12/11/2015		907,563							8,955	8,955			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		561,984							1,093	1,093			
PH7135353089	AURORA	CO		03/25/2016		466,187							2,702	2,702			
PH7135362676	FLEMINGTON	NJ		04/08/2016		581,646							22,356	22,356			
PH7135399710	SUMMIT	NJ		01/15/2016		655,650							13,307	13,307			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		689,893							13,547	13,547			
PH7135941057	NEEDHAM	MA		02/12/2016		607,805							1,246	1,246			
PH7136100851	CAMBRIA	CA		04/08/2016		604,430							12,471	12,471			
PH7136358939	BOCA RATON	FL		03/25/2016		521,322							114,312	114,312			
0299999. Mortgages with partial repayments						11,969,162,164							338,983,001	338,983,001			
0690000	NEW YORK	NY		06/29/2012	10/20/2021	150,000,000							150,000,000	144,000,000		(6,000,000)	(6,000,000)
0919600	Cypress	CA		07/15/2020	03/30/2021	45,045,000							45,045,000	45,045,000			
0923300	Berwyn	PA		12/21/2020	05/19/2021	84,581,780							84,581,780	84,581,780			
0940100	Wharton	NJ		06/30/2021	10/27/2021								202,943,061	202,943,061			
0399999. Mortgages disposed						279,626,780							482,569,841	476,569,841		(6,000,000)	(6,000,000)
0599999 - Totals						14,582,309,730		(2,650,369)			(2,650,369)	(5,181,494)	3,182,527,648	3,176,527,648		(6,000,000)	(6,000,000)

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC		Wilmington	DE	TIAA	4.	01/31/2009		2,599,721,063	2,614,153,875	2,614,153,875	(47,813,257)					81,680,049		100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									2,599,721,063	2,614,153,875	2,614,153,875	(47,813,257)					81,680,049		XXX
87823#-AA-6	TC MT II Line of Credit		Wilmington	DE			10/20/2021		200,000,000	200,000,000	200,000,000						932,644		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									200,000,000	200,000,000	200,000,000						932,644		XXX
000000-00-0	TIAA Diversified Public Investments LLC		Wilmington	DE	TIAA		07/16/2015		65,197,558	85,794,842	85,794,842	12,368,534							100.000
000000-00-0	Nuveen Opportunistic Strategies LLC		Wilmington	DE	TIAA		05/28/2021		58,110,059	58,678,708	58,678,708	568,649						486,317,417	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									123,307,617	144,473,550	144,473,550	12,937,183						486,317,417	XXX
000000-00-0	2003 Riverside Capital Appreciation Fund LP		Wilmington	DE	The Riverside Company		03/02/2004	3											5.374
000000-00-0	3I OSPREY L.P. (ANGLIAN WATER)		London	GBR	3i Group PLC		11/10/2008												18.452
000000-00-0	3i Eurofund IV, L.P.		London	GBR	3i Group PLC		09/25/2003	3											13.702
000000-00-0	Alpine Investors VI, L.P.		Wilmington	DE			08/26/2020		1,307,153	6,711,523	6,711,523	837,463							0.000
000000-00-0	Alpine Investors VII, LP		Wilmington	DE			08/26/2020		2,943,934	3,410,698	3,410,698	739,313							0.000
000000-00-0	American Industrial Partners Capital Fund IV, LP		Wilmington	DE			09/05/2008		12,696,413	13,731,592	13,731,592	(11,728)					5,614,388		0.000
000000-00-0	Apax Europe VI-A, L.P.		London	GBR			07/18/2005		1,557,635	2,112,072	2,112,072	1,542,820					(1,001,193)		0.000
000000-00-0	Audax Private Equity Fund IV, L.P.		Wilmington	DE			01/18/2013			(530,925)	(530,925)	(7,292,129)					7,892,542		0.000
000000-00-0	BC European Capital IX, L.P.		London	GBR			12/23/2011			6,116	6,116	(10,489,570)					(1,385,882)		0.000
000000-00-0	Bain Capital Asia Fund II, L.P.		Wilmington	DE			12/19/2018		46,495	1,464,649	1,464,649	(1,226,476)					345,468		0.000
000000-00-0	Bain Capital Europe Fund IV, L.P.		Wilmington	DE			12/19/2018		3,263,191	5,893,863	5,893,863	2,112,796					(560,080)	396,401	0.000
000000-00-0	Bain Capital Europe Fund V, SCSp		Wilmington	DE			12/19/2018		2,646,442	2,266,156	2,266,156	106,587					(260,874)		0.000
000000-00-0	Berkshire Partners Fund VIII, L.P.		Dover	DE			10/31/2018		2,453,027	2,957,332	2,957,332	(1,918,616)					1,658,282		0.000
000000-00-0	Capital Partners (Heartwood) Private Equity Income Fund II Inst., L.P.		Wilmington	DE			07/19/2019		5,835,592	6,046,543	6,046,543	(1,506,769)					2,321,387		0.000
000000-00-0	Catterton Growth Partners II		Wilmington	DE			09/30/2013		7,072,036	9,965,804	9,965,804	(6,879,734)							0.000
000000-00-0	Catterton Partners VII, LP		Wilmington	DE			03/19/2013		16,248,039	15,209,149	15,209,149	(5,588,201)					8,218,227		0.000
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP		George Town	CYM			11/21/2013		6,965,776	19,864,659	19,864,659	(1,085,058)					1,262,675		0.000
000000-00-0	GI Partners Fund III, LP		Wilmington	DE			10/01/2008			71,741	71,741	191,913					563,532		0.000
000000-00-0	Genstar Capital Partners VII, LP		Wilmington	DE			11/21/2017		5,746,191	4,386,115	4,386,115	(17,208,631)					21,946,855		0.000
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.		Wilmington	DE			02/16/2018		1,908,769	2,869,590	2,869,590	(1,833,260)					2,513,195		0.000
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.		Wilmington	DE			08/26/2020		1,317,508	1,628,295	1,628,295	371,691					243,469		0.000
000000-00-0	Insignia Capital Partners, LP		Wilmington	DE			06/27/2014		8,472,670	22,004,600	22,004,600	10,009,322					(6,174,006)		0.000
000000-00-0	InvestIndustrial V L.P.		London	GBR			07/01/2020		4,280,419	3,839,706	3,839,706	1,505,579					385,167		0.000
000000-00-0	L Catterton VIII, L.P.		Wilmington	DE			06/13/2017		14,992,478	23,042,971	23,042,971	(4,883,434)					5,604,975		0.000
000000-00-0	Madison Dearborn Capital Partners VI, LP		Wilmington	DE			04/28/2017		5,120,555	5,576,175	5,576,175	(30,710,766)					29,399,013		0.000
000000-00-0	Marble Ridge LP		Wilmington	DE			04/28/2017		1,499,386	464,461	464,461	(59,790)							0.000
000000-00-0	Mercato Partners Growth III, L.P.		Wilmington	DE			11/24/2015		10,839,848	17,892,959	17,892,959	(1,419,348)							0.000
000000-00-0	PWP Growth Equity Fund I, LP		Wilmington	DE			04/21/2017		8,841,493	12,147,704	12,147,704	(5,054,234)					4,453		0.000
000000-00-0	Pacific Equity Partners Fund IV, LP		Dover	DE			09/25/2020			82,793	82,793	3,610,745		5,578,112		1,959,748			0.000
000000-00-0	Pacific Equity Partners Supplementary Fund IV, LP		Dover	DE			09/25/2020			23,637	23,637	1,299,275		2,016,686		709,907			0.000
000000-00-0	Palladium Equity Partners IV, L.P.		Wilmington	DE			05/06/2014		14,850,407	17,051,011	17,051,011	1,820,997					957,696		0.000
000000-00-0	Rhone Partners V, L.P.		George Town	CYM			07/22/2015		16,957,015	24,309,974	24,309,974	4,128,535					5,340,773		0.000
000000-00-0	Riverside Capital Appreciation Fund VI, LP		Wilmington	DE			12/06/2013		8,558,583	6,167,158	6,167,158	(2,391,425)					3,763,881		0.000
000000-00-0	SPC Partners VI, L.P.		Dover	DE			08/23/2016		4,215,040	5,625,369	5,625,369	(15,924)					19,014		0.000
000000-00-0	Searchlight Capital III, LP		Wilmington	DE			08/26/2020		2,005,056	2,646,197	2,646,197	394,313					367,022		0.000
000000-00-0	Siris Partners IV, L.P.		Wilmington	DE			08/26/2020		3,419,444	3,991,110	3,991,110	2,604,880							0.000
000000-00-0	Strategic Value Special Situations Fund II, L.P.		Wilmington	DE			10/20/2011		2,892,361	7,733,326	7,733,326	(1,296,767)					2,058,082		0.000
000000-00-0	TA XII-A, L.P.		Wilmington	DE			08/26/2020		2,178,172	6,269,015	6,269,015	(2,959,492)					5,238,172		0.000
000000-00-0	TA XIII-A, L.P.		Wilmington	DE			08/26/2020		4,559,083	6,154,856	6,154,856	1,216,263					225,000		0.000
000000-00-0	TPG Partners VI, LP		Toronto	CAN			08/31/2016		19,353	4,595,759	4,595,759	(24,485,881)					17,266,092		0.000
000000-00-0	Trident VI, L.P.		Wilmington	DE			12/18/2020		9,048,951	12,846,660	12,846,660	(2,824,106)					5,365,132		0.000
000000-00-0	Trilantic Capital Partners V		Wilmington	DE			12/18/2020		13,249,444	10,838,622	10,838,622	(886,644)					3,059,805		0.000
000000-00-0	Vector Capital IV, LP		Wilmington	DE			06/23/2016		1,215,773	8,431,015	8,431,015	(1,613,878)					2,711,481		0.000
000000-00-0	Warburg Pincus Private Equity X, LP		Wilmington	DE			06/23/2016			289,040	289,040	(4,730,193)					7,975,150		0.000
000000-00-0	Warburg Pincus Private Equity XI, L.P.		Wilmington	DE			06/23/2016		4,761,723	10,281,205	10,281,205	(5,104,184)					1,773,000		0.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Catterton Growth Partners III, L.P.		Wilmington	DE			09/30/2013		5,331,409	9,954,729	9,954,729	(7,624,615)					(1,789,315)		0.000
000000-00-0	Pro Unlimited (Common)		Wilmington	DE			09/17/2013			179,215	179,215	(737,799)					(3,160,568)		0.000
000000-00-0	Domain Entertainment Fund-A, LP		WILMINGTON	DE			02/12/2021		19,569,229	19,569,229	19,569,229						(1,462,978)		0.000
000000-00-0	3i Eurofund V		London	GBR	3i Group PLC		10/25/2006	3		2,010,206	2,010,206	154,638				(129,426)			8.568
000000-00-0	8A HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		01/08/2020	3	14,470,000	14,470,000	14,470,000								5.059
000000-00-0	ACP Charger Co-Invest, LLC		Wilmington	DE	ACP Charger Co-Invest LLC		02/24/2020	3	17,272,069	18,822,699	18,822,699	1,550,630					5,957,259		14.103
000000-00-0	AFC Acquisitions, Inc.		WILMINGTON	DE	AFC Industries		04/09/2021	3	14,434,275	14,434,275	14,434,275								8.051
000000-00-0	AP Plastics Holdings, LP		Wilmington	DE	Wind Point Partners		08/01/2016	3				(616,570)					36,869,989		7.300
000000-00-0	APH CUBS CO-INVEST LP		Grand Cayman	CYM	Altas Partners LP		01/02/2019	3	9,155,531	9,950,655	9,950,655	527,543					3,357,300	(6,193)	0.162
000000-00-0	APIS GROWTH FUND II L.P.		London	GBR	Apis Partners LLP		10/17/2018		15,920,694	23,645,058	23,645,058	8,257,929						14,064,417	18.158
000000-00-0	ARCH Venture Fund X Overage, L.P.		Wilmington	DE	ARCH Venture Partners		08/28/2020	1	2,925,000	10,300,144	10,300,144	7,498,735						2,075,000	0.910
000000-00-0	ARCH Venture Fund X, L.P.		Wilmington	DE	ARCH Venture Partners		09/23/2020	1	2,800,000	9,565,744	9,565,744	6,817,755						2,200,000	0.910
000000-00-0	Aavishkaar Emerging India Fund		Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017		12,651,612	15,327,198	15,327,198	493,121					460,164	1,218,904	26.740
000000-00-0	Aavishkaar India II Company Ltd.		Port Louis	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		07/26/2013		8,665,543	11,941,945	11,941,945	(849,611)					200,000	(57)	10.659
000000-00-0	Aavishkaar Venture Management Services Private Limited		Mumbai		Aavishkaar-Intellecap Group		11/05/2018		30,963,927	30,963,927	30,963,927								23.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.		George Town	CYM	Quona Capital, LLC		11/16/2015		7,572,754	20,952,148	20,952,148	5,647,153						294,049	7.050
000000-00-0	Advent International GPE VI, LP		George Town	CYM	Advent International Corporation		07/07/2008	3	6,398,046	7,999,124	7,999,124	1,601,078					539,177		2.727
000000-00-0	Advent International GPE VII-B, L.P.		Wilmington	DE	Advent International Corporation		08/27/2012	3	11,028,023	19,934,694	19,934,694	2,389,214					3,683,749	2,400,000	1.237
000000-00-0	African Development Partners III, L.P.		London	GBR	Development Partners International LLP		09/10/2020		5,675,832	5,506,311	5,506,311	(145,857)						14,308,541	3.268
000000-00-0	Agape Care Group (Common Equity)		Wilmington	DE	Agape Care Group		10/12/2021	3	4,331,869	4,331,869	4,331,869								353.000
000000-00-0	Albert Co-Investment Holdings L.P.		Grand Cayman	CYM	Rhone Capital		01/16/2015	3				704,778		2,979,850				1,249,815	20.000
000000-00-0	Alisio Holdings, LP		Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3	21,947,613	51,774,102	51,774,102	20,797,531					7,296,885	52,387	4.490
000000-00-0	Altas MED LP		Wilmington	DE	Altas Partners LP		10/16/2015	3									13,971	5,757,456	8.021
000000-00-0	Altas Partners Holdings II LP.		Grand Cayman	CYM	Altas Partners LP		04/09/2019	3	28,691,824	30,098,286	30,098,286	2,116,540					1,007,811	11,131,853	2.500
000000-00-0	Altas Partners Holdings, LP		Grand Cayman	CYM	Altas Partners LP		12/01/2015	3	22,119,728	32,542,931	32,542,931	9,911,818					9,998,516	920,696	6.040
000000-00-0	American Industrial Partners V		Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011		31,881,854	26,332,759	26,332,759	(13,550,223)					22,841,637	444,609	6.121
000000-00-0	Anne Arundel Dermatology		WILMINGTON	DE	Anne Arundel Dermatology		01/29/2021	3	4,355,000	4,355,000	4,355,000								380.000
000000-00-0	Apax Europe VII, L.P.		London	GBR	Apax Partners		06/25/2007	3											0.669
000000-00-0	Apax Excelsior VI, L.P.		Wilmington	DE	Apax Partners		06/06/2000	1											3.237
000000-00-0	Apex Holdings II (Equity Co-Invest)		Wilmington	DE	Carousel Capital Management Company, L.P.		08/18/2020	3	2,015,883	2,015,883	2,015,883								3.242
000000-00-0	Arch Global Precision, LLC		Dover	DE	Main Post Growth		08/07/2015	3		130,411	130,411								9.323
000000-00-0	Argand Partners Fund, L.P.		Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3	27,410,535	46,769,446	46,769,446	16,347,029					4,499,882	6,006,027	7.989
000000-00-0	Aristeia Partners, L.P.		Wilmington	DE	Aristeia Capital LLC												746,614		0.000
000000-00-0	Aristeia Select Opportunities I, L.P.		Wilmington	DE	Aristeia Capital LLC												173,273		0.000
000000-00-0	Arlington Capital Partners V, L.P.		Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3	17,662,234	21,449,037	21,449,037	2,626,954					310,410	11,577,795	1.773
000000-00-0	Asia Opportunity Fund I		George Town	CYM	Unitas Capital - CCMP Asia		06/23/2000	3	187,165	399,577	399,577	(8,695)							6.964
000000-00-0	Atalaya Asset Income Fund III L.P.		Wilmington	DE	Atalaya Capital Management LP		08/26/2020		169,717	426,376	426,376	24,269					176,038	14,085,690	4.235
000000-00-0	Atalaya Asset Income Fund IV LP		Wilmington	DE	Atalaya Capital Management LP		08/26/2020		4,545,814	3,770,876	3,770,876	1,266,939						1,438,497	3.275
000000-00-0	Audax Private Equity Fund V-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3	20,691,841	34,885,764	34,885,764	6,382,965					17,559,116	3,746,623	3.270
000000-00-0	Audax Private Equity Fund VI-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3	29,176,437	45,075,021	45,075,021	12,498,550					3,721,176	13,472,836	2.342
000000-00-0	Audax Private Equity IV OF, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		03/22/2021	3	33,081,015	36,861,768	36,861,768	3,780,752					3,711,381	5,909,380	5.100
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2	8,363,230	8,981,258	8,981,258	618,028					380,834	16,065,851	12.500
000000-00-0	Aurora Capital Partners IV, LP		Wilmington	DE	Aurora Capital Group		11/15/2012	3	237,542	8,932,231	8,932,231	1,140,181					21,747	5,924,633	7.949
000000-00-0	Aurora Equity Partners V L.P.		Dover	DE	Aurora Capital Group		06/10/2016	3	46,302,633	84,000,822	84,000,822	28,815,980					257,515	9,891,396	5.050
000000-00-0	Aurora Equity Partners VI L.P.		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021		13,798,908	13,482,744	13,482,744	(316,164)						36,198,493	100.000
000000-00-0	Avance Investment Partners, L.P.		Wilmington	DE	Avance		05/07/2021	3	5,932,353	5,676,181	5,676,181	(256,172)						28,881,972	7.000
000000-00-0	Avance Univista Co-Investors, LLC		WILMINGTON	DE	UniVista Insurance		06/18/2021	3	9,107,143	9,107,143	9,107,143								12.140
000000-00-0	Avista Capital Partners IV LP		Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3	4,220,804	23,345,825	23,345,825	14,034,271					16,020,132	6,452,694	10.300
000000-00-0	Avista Capital Partners V, L.P.		Wilmington	DE	Avista Capital Holdings		03/23/2021	3	22,532,448	27,262,471	27,262,471	4,719,600						17,467,552	5.161

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AxInfra US LP		Wilmington	DE	Axium Infrastructure		12/19/2018		70,088,288	75,923,071	75,923,071	5,834,783					1,200,035		7.550
000000-00-0	BC European Capital VII, L.P.		London	GBR	CIE Management II Limited		07/27/2000	3		111,623	111,623	(844)				(8,152)			0.469
000000-00-0	BC European Capital VIII, L.P.		London	GBR	CIE Management II Limited		12/13/2005	3											2.636
000000-00-0	BDCM Opportunity Fund II, LP		Wilmington	DE	Black Diamond Capital Management, LLC		03/31/2006		14,443,923	4,495,120	4,495,120	(30,951,299)					32,236,833	1,698,086	4.073
000000-00-0	BDCM Opportunity Fund III, L.P.		Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011		13,272,233	16,500,548	16,500,548	405,681					480,833	(204,274)	1.875
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.		Dover	DE	Beecken Petty O'Keefe & Co LLC		10/31/2018	3	34,623,870	41,178,284	41,178,284	5,868,600					1,367,599	1,740,850	9.810
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.		Wilmington	DE	Bertram Growth Capital III Annex Fund		06/11/2019	3		19,793,703	19,793,703	6,711,875					10,116,359	4,546,661	22.452
000000-00-0	BGP FS Parent, Inc.		Wilmington	DE	Finalsite		03/19/2021	3									9,680,750		9.640
000000-00-0	BPCP Speedstar Acquisition LLC		Wilmington	DE	Transtar		01/20/2021		23,000,000	23,000,000	23,000,000								11.060
000000-00-0	BPOC V AGGREGATOR A, L.P.		wilmington	DE	BPOC V Aggregator A, L.P.		12/20/2021	3	6,750,000	6,750,000	6,750,000								25.720
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.		Wilmington	DE	BrightSign		10/14/2021	3	9,140,000	9,140,000	9,140,000								3.970
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.		George Town	CYM	Bain Capital		11/16/2018	1	1,913,704	2,795,828	2,795,828	894,283					164,140	40,000	0.800
000000-00-0	Bain Capital Venture Fund 2012, L.P.		Wilmington	DE	Bain Capital Partners, LLC		08/26/2020	1	2,969,124	8,809,401	8,809,401	4,349,893					2,096,971	1,210,996	0.749
000000-00-0	Bain Capital Venture Fund 2014, L.P.		Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	1	212,429	1,711,851	1,711,851	815,862					75,010	410,387	0.154
000000-00-0	Bain Capital Venture Fund 2016, L.P.			CYM	Bain Capital Partners, LLC		08/26/2020	1	2,833,417	12,650,868	12,650,868	6,570,319					779,276	966,539	0.700
000000-00-0	Bain Capital Venture Fund 2019, L.P.		George Town	CYM	Bain Capital		01/02/2019	1	15,726,118	36,038,670	36,038,670	19,349,163						325,277	0.770
000000-00-0	Bain Capital Venture Fund 2021 LP		George Town	CYM	Bain Capital		03/19/2021	1	2,462,340	2,462,340	2,462,340							2,537,660	0.551
000000-00-0	Bamboo Financial Inclusion Fund II		Luxembourg	LUX	Bamboo Finance SA		12/01/2015		14,235,000	11,766,793	11,766,793	(588,739)						765,000	37.175
000000-00-0	Bansk Fund I-A, L.P.		Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3	27,996,200	27,996,200	27,996,200							22,003,800	5.000
000000-00-0	Barrette - Common Equity		Dover	DE	Barrette Outdoor Living		11/30/2020	3	8,387,500	8,387,500	8,387,500								8.388
000000-00-0	Bastet Co-Investors, L.P.		GEORGETOWN	DE	Woodstream		05/21/2021	3	7,306,663	7,306,663	7,306,663							(80,648)	533.000
000000-00-0	Beacon Energy Invest Fund II		Wilmington	DE	Beacon Group, The		09/14/1998		831,378	1,240,109	1,240,109	75,162						27,683	5.442
000000-00-0	Beecken Petty O'Keefe Fund IV LP		Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3	18,219,392	24,944,423	24,944,423	4,796,902					3,723,329	(1,538,616)	5.960
000000-00-0	Berkshire Partners VI, L.P.		Boston	MA	Berkshire Associates LLC		07/11/2002	3	857,928	3,331,007	3,331,007	3,049					281,919	1,039,786	0.949
000000-00-0	Berkshire Partners VII		Wilmington	DE	Berkshire Associates LLC		11/15/2006	3		1,255,127	1,255,127	(183,125)					440,898	458,749	1.234
000000-00-0	Bertram Growth Capital III, L.P. (old)		Wilmington	DE	Bertram Capital Management LLC		08/26/2020	3		5,637,879	5,637,879	(833,318)					9,080,897	2,127,297	2.000
000000-00-0	Bertram Growth Capital III, LP		Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3	10,196,639	22,805,864	22,805,864	(3,655,195)					34,290,159	956,816	8.296
000000-00-0	Bertram Growth Capital IV, L.P.		Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3	19,272,227	19,553,376	19,553,376	281,149					55,764	17,208,913	6.154
000000-00-0	Bison Capital Partners V, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2	21,272,142	25,505,460	25,505,460	2,527,108					2,653,028	6,096,555	7.810
000000-00-0	Blackstone Capital Partners IV, L.P.		Wilmington	DE	Blackstone Group		01/14/2003	3	697,407	965,484	965,484	(466,779)					498,136	1,701,366	0.947
000000-00-0	Blackstone Capital Partners V - S		Wilmington	DE	Blackstone Group		09/21/2006	3	208,551	860,341	860,341	(206,628)					1,263,220	605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.		Wilmington	DE	Blackstone Group		02/06/2006	3		2,871,089	2,871,089	(2,105,941)					3,869,224	8,764,529	0.830
000000-00-0	Blades Acquisition Holdings, LP		Wilmington	DE	Audax Group		08/01/2019	3	794,739	1,935,161	1,935,161	486,817							0.866
000000-00-0	Blue Point Capital Partners III, LP		Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3	10,152,145	13,662,796	13,662,796	6,195,146					8,575,332	3,462,389	13.919
000000-00-0	Blue Point Capital Partners IV, L.P.		Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3	28,907,698	38,723,754	38,723,754	10,362,822					191,194	6,283,496	6.740
000000-00-0	Blue Road Capital, L.P.		Wilmington	DE	Blue Road Management, LP		08/15/2014		23,383,670	33,285,928	33,285,928	3,802,483						1,032,816	11.889
000000-00-0	Blue Sea Capital Fund II, LP		Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3	11,704,883	13,212,332	13,212,332	859,728						12,489,408	7.143
000000-00-0	Blue Water Energy Fund I-A, L.P.		St. Peter Port		Blue Water Energy LLP		10/05/2012												6.170
000000-00-0	Bond Capital Fund, LP		Wilmington	DE	Bond Capital		08/26/2020	1	6,176,383	14,608,965	14,608,965	8,422,084						1,323,617	0.538
000000-00-0	Brentwood Associates Private Equity V, L.P.		Wilmington	DE	Brentwood Associates		10/07/2014	3	21,581,673	34,859,353	34,859,353	8,218,496						(7,347)	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP		Wilmington	DE	Brentwood Associates		12/27/2017	3	21,124,102	35,837,678	35,837,678	11,898,763						13,882,152	3.182
000000-00-0	Bridge Growth Partners II, LP		Wilmington	DE	Bridge Growth Partners, LLC		04/29/2021	3	5,346,760	13,799,705	13,799,705	8,452,945						34,653,240	6.670
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.		Wilmington	DE	Brookfield Asset Management		09/18/2019		17,658,921	20,211,731	20,211,731	2,085,500					100,513	10,859,196	0.150
000000-00-0	Burke (Common Equity)		Wilmington	DE	Burke (Equity Co-Invest)		12/13/2021	3	6,100,000	6,100,000	6,100,000								1,499.000
000000-00-0	Business Agility Co-Invest, LP		Wilmington	DE	Leeds Equity Associates VI, LP		07/19/2019	3									12,830,560		3.455
000000-00-0	CATALYST MICROFINANCE INVESTORS (CMI)		Port Louis	MUS	Catalyst Microfinance Investors		02/08/2008			3,848,108	3,848,108	353,756					80,000		6.400
000000-00-0	CB Nike TopCo, LP		Wilmington	DE	Charlesbank Technology Opportunities Fund, GP		10/25/2019	3	3,623,188	5,530,460	5,530,460							1,376,812	2.917
000000-00-0	CC CH CO-INVEST II LP		Wilmington	DE	Cornell Capital LLC		02/15/2019	3	5,267,772	5,408,176	5,408,176	32,540							1.400
000000-00-0	CC KDC Co-Invest LP		Grand Cayman	CYM	KDC		09/15/2020	3	7,150,431	8,666,730	8,666,730	1,516,299					1,322,148		0.490
000000-00-0	CC PS CO-INVEST I LP		Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3	8,148,193	8,173,975	8,173,975	10,629,198		10,603,416					4.620
000000-00-0	CC WK Co-Invest, L.P.		Wilmington	DE	Cornell Capital LLC		06/19/2017	3	3,239,521	11,398,184	11,398,184	(99,804)					1,199,108	24,917	2.770
000000-00-0	CCMP Capital Investors III, LP		Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3	19,200,811	35,978,132	35,978,132	9,431,769					11,652,047	5,453,601	1.192
000000-00-0	CCMP Co-Invest III A, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		08/22/2014	3	10,206,598	16,482,592	16,482,592	3,750,173							9.790
000000-00-0	CD&R Bounce Co-Investor, LP (Spie)		George Town	CYM	Clayton, Dubilier & Rice		08/23/2011	3		(532)	(532)								7.201

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CF (CAROLINA FOOD) CLASS A		WILMINGTON	DE	Carolina Foods		09/27/2021		8,433,735	8,433,735	8,433,735								15.680
000000-00-0	CF Sauer (Class A Common)		Wilmington	DE	CF Sauer			3									4,720,125		9.506
000000-00-0	CG EQUITY INVESTORS, LP		Wilmington	DE	Gridiron Capital LLC		04/30/2019	3	4,414,373	12,081,078	12,081,078	4,096,790					398,713		2.540
000000-00-0	CHG PPC Investor, LLC		Wilmington	DE	PPC Partners		03/28/2018	3	4,787,677	4,787,677	4,787,677	(10,839,780)					14,904,675		2.277
000000-00-0	CIP Capital Fund II, L.P.		Wilmington	DE	CIP Management		08/18/2016	3	27,121,547	27,121,547	27,121,547	(7,306,155)					14,995,473	403,572	11.730
000000-00-0	CIP Capital Fund III, L.P.		Wilmington	DE	CIP Management		06/30/2021	3	12,586,113	12,586,113	12,586,113						18,356,105	21,920,969	7.143
000000-00-0	CIP Capital Fund, LP		Wilmington	DE	Compass Investment Management LLC		05/24/2012	3	18,437,235	14,567,439	14,567,439	(10,262,212)					11,533,790	304,263	17.376
000000-00-0	CIP Revolution Investment, LLC		Wilmington	DE	CIP Revolution Investment, LLC		09/09/2019	3	5,910,548	7,800,000	7,800,000								11.821
000000-00-0	CLP LLFLEX Holdings, LLC		Wilmington	DE	Centre Lane Partners LLC		01/27/2012												21.739
000000-00-0	COMPOSITE TECHNOLOGY HOLDINGS, LLC		Dover	DE	Wind Point Partners		02/01/2019	3	693,127	693,127	693,127							(12,000)	1.071
000000-00-0	COP GM Intermediate, LLC		Dover	DE	CenterOak Partners, LLC		11/01/2017	3											8.418
000000-00-0	COP Grand Rapids Investment, LLC		Dover	DE	CenterOak Partners, LLC		11/01/2018	3	11,340,000	9,150,932	9,150,932								10.620
000000-00-0	COP HomeTown Acquisitions, Inc. (Equity)		Wilmington	DE	COP Hometown Acquisitions, Inc		12/31/2021		707,000	707,000	707,000								0.000
000000-00-0	CP7 Pet Food Investment, LP		Festival Square	GBR	Catterton Partners		06/10/2015	2				(4,489,046)					6,482,766		11.183
000000-00-0	CRC Investments LLC		Wilmington	DE	CIP Management		01/09/2019	3				849					8,220,760		4.566
000000-00-0	CSC LANCET HOLDINGS LP		Wilmington	DE	CSC Lancet Holdings, L.P.		08/16/2021	3	11,960,000	11,960,000	11,960,000								3.013
000000-00-0	CV Holdco, LLC		Wilmington	DE	Class Valuation		03/31/2021	2	4,573,510	4,573,510	4,573,510								3.290
000000-00-0	CVC European Equity Partners III, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/04/2001	3	1,356,051	2,680,881	2,680,881	146,197						668,873	1.304
000000-00-0	CVC European Equity Partners IV, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/02/2005	3	248,260	153,791	153,791	(118,121)			(9,891)			10,255,654	1.292
000000-00-0	CVC European Equity Partners Tandem Fund, L.P.		George Town	CYM	CVC Capital Partners Europe Limited		03/21/2007	3	22,148	36,146	36,146	(53,483)			(3,019)			4,936,684	1.213
000000-00-0	CVC European Equity Partners V, LP		George Town	CYM	CVC Capital Partners Europe Limited		07/21/2008	3											0.605
000000-00-0	Calera Capital Partners V, L.P.		Wilmington	DE	Calera Capital		04/25/2016	3	29,980,173	43,265,593	43,265,593	6,951,718					8,162,913	(3,822,050)	7.430
000000-00-0	Calera XIX, LLC		Wilmington	DE	Calera Capital		02/06/2017	3				(15,036,916)					45,495,591	701,186	14.035
000000-00-0	Calera XVII, LLC		Wilmington	DE	Calera Capital		08/04/2014	3	130,965	811,976	811,976							2,369,035	16.390
000000-00-0	Calera XXI, LLC		Wilmington	DE	Calera Capital		10/17/2018	3	10,415,659	15,630,255	15,630,255	2,159,820					148,006		8.955
000000-00-0	Calera XXII, LLC		Wilmington	DE	Calera Capital Investors V, L.P.		03/17/2020	3	8,490,402	16,293,883	16,293,883	7,655,409					875,478		14.550
000000-00-0	Calera XXIII, LLC		Wilmington	DE	Fitzmark		01/04/2021		4,312,122	4,291,947	4,291,947	(20,175)							2,950.000
000000-00-0	Capital Today Evergreen Fund, L.P.		Grand Cayman	CYM	Capital Today		08/26/2020	1	4,383,541	11,482,760	11,482,760	5,362,928						(123,677)	0.667
000000-00-0	Cappuccino Co-Investors, L.L.C.		Wilmington	DE	ZM Capital Advisors, LLC		05/23/2018	3				(11,257,601)					48,454,063		10.089
000000-00-0	Career Now Common Equity		WILMINGTON	DE	Career Now		09/30/2021	3	1,536,000	1,536,000	1,536,000								5.480
000000-00-0	Caring Brands (Common Equity)		Wilmington	DE	Caring Brands		10/25/2021	3	10,600,000	10,600,000	10,600,000								5.300
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE	The Carlyle Group		05/09/2005	3										3,782,196	0.602
000000-00-0	Carlyle Partners V, L.P.		Wilmington	DE	The Carlyle Group		07/06/2007	3	6,171,156	5,809,205	5,809,205	886,390					1,816,917	13,301,086	0.547
000000-00-0	Carolina Foods (Common Equity)		Wilmington	DE	Carolina Foods		03/29/2021												15.680
000000-00-0	Carousel Capital Apex SPV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3									4,590,001	202,863	3.725
000000-00-0	Carousel Capital Partners IV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3	6,579,457	4,895,622	4,895,622	(7,886,568)					15,217,057	3,989,601	11.299
000000-00-0	Carousel Capital Partners V, L.P.		Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3	13,723,887	26,904,340	26,904,340	9,997,320					5,211,849	2,216,095	7.500
000000-00-0	Carousel Capital Partners VI, L.P		Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3	668,832	205,655	205,655	(463,177)						39,331,168	5.714
000000-00-0	Casillas Petroleum Resource Partners, LLC		Wilmington	DE	Casillas Petroleum Resource Partners, LLC		08/26/2020		661,887	1,639,495	1,639,495	277,124						2,038,113	0.513
000000-00-0	Castlelake II Opportunities, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		2,031,894	2,212,516	2,212,516	180,622					329,372	376,270	9.071
000000-00-0	Castlelake II, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		9,513,961	9,383,244	9,383,244	2,098,468						1,500,264	2.124
000000-00-0	Catalyst Fund Limited Partnership V		Toronto	CAN	Catalyst Capital Group Inc., The		08/26/2020		7,972,699	9,023,111	9,023,111	2,858,159					449,084	7,027,301	1.200
000000-00-0	Catterton Partners V, L.P.		Wilmington	DE	Catterton Partners		10/29/2003	3											6.147
000000-00-0	Catterton Partners VI, L.P.		Wilmington	DE	Catterton Partners		12/14/2006	3		13,474,741	13,474,741	(7,313,863)					10,848,887	3,208,152	6.000
000000-00-0	Center Rock Capital Partners Fund I, LP		Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3	2,506,043	2,974,061	2,974,061	774,832					27,787	762,308	0.600
000000-00-0	CenterOak Equity Fund I, L.P.		Dover	DE	CenterOak Partners, LLC		12/29/2015	3	3,150,339	25,107,259	25,107,259	21,956,920					7,278,656	4,444,013	10.952
000000-00-0	CenterOak Equity Fund II, L.P.		Dover	DE	CenterOak Partners, LLC		01/14/2021	3	11,587,581	9,560,216	9,560,216	(2,027,365)						38,389,630	8.696
000000-00-0	Centre Lane Partners III, L.P.		Wilmington	DE	Centre Lane Partners LLC		12/28/2011		11,534,919	18,814,682	18,814,682	(2,897,076)					5,235,683	7,078,743	15.432
000000-00-0	Cerberus Institutional Partners		Wilmington	DE	Cerberus Capital Management		03/26/1999										31,754		14.877

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Cerberus Institutional Partners Int'l, Series I		Wilmington	DE	Cerberus Capital Management		06/17/2009			726,340	726,340	(26,554)					98,432	3,520,580	2.477
000000-00-0	Cerberus Institutional Partners L.P. Series III		Wilmington	DE	Cerberus Capital Management		12/16/2003			(96,625)	(96,625)	(198,281)					96,625	3,150,000	1.932
000000-00-0	Cerberus Institutional Partners, L.P. Series II		Wilmington	DE	Cerberus Capital Management		10/09/2001										95,918		4.711
000000-00-0	Cerberus Institutional Partners, LP Ser IV		Wilmington	DE	Cerberus Capital Management		11/28/2006			3,438,491	3,438,491	(2,076,312)					4,958,323	11,483,568	1.993
000000-00-0	Cevian Capital II, L.P. (USD Class A)		Grand Cayman	CYM	Cevian Capital Limited		09/25/2020												0.000
000000-00-0	Charlesbank Technology Opportunities Fund, LP		Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3	11,169,382	19,574,820	19,574,820	7,677,159					892,395	18,830,618	5.000
000000-00-0	Children's Investment Fund LP, The		London	GBR	TCI Fund Management Limited		09/28/2020					(12,939,965)					14,780,047		0.000
000000-00-0	Circularity European Growth Fund I LP		London	GBR	Circularity Capital LLP		10/26/2018		11,186,864	13,894,491	13,894,491	2,179,096				(115,207)		2,075,107	16.526
000000-00-0	Circularity European Growth Fund II LP		London	GBR	Circularity Capital LLP		12/21/2021	2	361,690	363,333	363,333					1,644		19,560,417	13.210
000000-00-0	Clarendon Capital Fund I, LP		Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3	19,823,898	19,385,293	19,385,293	(77,227)						176,102	14.286
000000-00-0	Class A-1 Pref.		Wilmington	DE	HEPACO		02/16/2021		47,369	47,369	47,369								1.410
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		George Town	CYM	Clayton, Dubilier & Rice		07/06/2009	3	5,691,434	12,533,284	12,533,284	2,512,631						13,801,322	1.602
000000-00-0	Clayton, Dublier & Rice X, L.P.				Clayton, Dubilier & Rice, LLC		08/26/2020	3									(776,504)	17,074,829	2.000
000000-00-0	Clayton, Dublier & Rice X, L.P.		George Town	CYM	Clayton, Dubilier & Rice		03/27/2018	3	29,023,724	44,455,770	44,455,770	10,270,344					22,650,203	6,037,204	0.342
000000-00-0	Closed Loop Leadership Fund, LP		Dover	DE	Closed Loop Partners		02/13/2020		8,864,287	14,775,124	14,775,124	4,522,209					334,992	10,935,713	81.301
000000-00-0	Co-Invest Hamlet Holdings, LLC (Harrah's)		Wilmington	DE	Texas Pacific Group		01/24/2008	3											0.855
000000-00-0	Coatue CT XIII LLC		Wilmington	DE	Coatue Management, L.L.C.		08/26/2020	1	2,927,313	1,741,444	1,741,444	(1,626,379)					1,512,506	572,687	2.333
000000-00-0	Coatue Qualified Partners, L.P.		Wilmington	DE	Coatue Management, L.L.C.												389,361		0.000
000000-00-0	Colony Valhalla Partners I-A, L.P.		Wilmington	DE	Colony Capital LLC		07/20/2020		102,364,845	113,102,404	113,102,404	12,503,338					1,490,485	13,945,147	7.697
000000-00-0	Comar Holding Company, LLC		Wilimington	DE	North Haven Goldfinch Topco, LLC		06/18/2018	3	12,512,555	9,873,454	9,873,454								7.013
000000-00-0	Composite Technology Holdings		Wilmington	DE	Clock Spring		11/01/2021	3	1,901	1,901	1,901							12,000	1.071
000000-00-0	Connatix Equity		Wilmington	DE	Connatix		08/24/2021	3	7,591,981	7,591,981	7,591,981								4.760
000000-00-0	ContextLogic Fund (Wish)		Wilmington	DE	ContextLogic		09/25/2020	1	2,501,393	6,537,374	6,537,374							(1,393)	4.550
000000-00-0	Controlled Products Common Equity		DOVER	DE	Controlled Products		10/25/2021	3	7,300,000	7,300,000	7,300,000								2.880
000000-00-0	Core Innovation Capital I, L.P.		Wilmington	DE	Core Innovation Capital GP, LLC		05/03/2010		3,527,844	28,478,927	28,478,927	(13,147,748)					1,924,302	1,487,928	22.615
000000-00-0	Corinthian DC Holdings, LP		Wilmington	DE	Corinthian DC Holdings, LP		12/01/2020	3	5,364,500	5,362,154	5,362,154	(2,346)						24,635,500	1.333
000000-00-0	Cornell Capital Partners II CCT LP		Wilmington	DE	Trustaff/HSS (CCRR)		03/05/2021	3	17,141,000	17,141,000	17,141,000								4.750
000000-00-0	Cornell Capital Partners II LP		George Town	CYM	Cornell Capital LLC		03/19/2021	3										50,000,000	3.333
000000-00-0	Cornell Capital Partners LP		George Town	CYM	Cornell Capital LLC		06/12/2018	3	21,264,449	27,652,915	27,652,915	668,871					9,674,243	15,026,232	3.200
000000-00-0	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/29/2020	3	6,543,708	6,528,743	6,528,743	(14,964)							4.284
000000-00-0	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		12/13/2019	3	13,727,295	14,000,689	14,000,689	273,395							8.567
000000-00-0	Court Square Capital Partners III, LP		Wilmington	DE	Court Square Capital Partners		05/29/2013	3	20,009,923	43,187,444	43,187,444	10,614,705					4,523,564	2,022,118	2.682
000000-00-0	Court Square Capital Partners IV, L.P.		Wilmington	DE	Court Square Capital Partners		11/04/2019	3	24,475,587	30,578,101	30,578,101	5,522,936					27	26,156,665	1.429
000000-00-0	Covercraft Common Equity		Wilmington	DE	Covercraft		08/20/2021	3	2,363,200	2,363,200	2,363,200								1.630
000000-00-0	Coyote 2021, L.P.		Wilmington	DE	AIT Logistics		04/01/2021	3	8,977,664	8,977,664	8,977,664							1,354,966	9.390
000000-00-0	Creation Investments Andes, LLC		Wilmington	DE	Creation Investments Capital Management, LLC		08/27/2019		5,000,000	2,078,673	2,078,673	(1,772,961)							11.210
000000-00-0	Creation Investments CF, LLC		Wilmington	DE	Creation Capital		05/10/2016		7,480,580	4,779,206	4,779,206	(7,025,110)						72,250	8.957
000000-00-0	Creation Investments Social Ventures Fund II		Wilmington	DE	Creation Investments Global Management, LLC		12/14/2012		1,969,611	4,057,332	4,057,332	(1,122,190)						738,000	12.245
000000-00-0	Creation Investments Social Ventures Fund III		Wilmington	DE	Creation Investments Capital Management, LLC		07/21/2015		17,397,059	23,658,509	23,658,509	1,718,856						85,411	1,000,000	16.000
000000-00-0	Creation Investments Social Ventures Fund IV		Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018		22,750,000	95,099,057	95,099,057	63,383,454						2,250,000	14.286
000000-00-0	Creation Investments TC, LLC		Wilmington	DE	Creation Investments TC, LLC		11/28/2018		2,500,000	3,392,989	3,392,989	225,443							20.460
000000-00-0	Curt Acquisition Holdings, LLC		Wilmington	DE	Audax Management Company, L.L.C.		03/04/2014	3											7.200
000000-00-0	DBAG Fund VI (Guernsey) L.P.		St Peter Port		Deutsche Beteiligungs AG		07/09/2020	1	3,302,696	4,395,098	4,395,098	11,061				(396,577)	464,545	3,876,905	1.140
000000-00-0	DC Front Range Holdings I, LP		Wilmington	DE	Digital Bridge		08/05/2019		95,396,118	109,050,979	109,050,979	7,939,245							15.385
000000-00-0	DCS GLOBAL, LLC		Dover	DE	Tritium I Partners, L.P.		06/21/2018	3	8,890,947	7,671,688	7,671,688								17.992
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp		Amsterdam	NLD	DIF Management B.V.		03/31/2020		16,959,356	17,868,495	17,868,495	1,132,642				(184,702)	95,268	40,092,623	2.000
000000-00-0	DIF VI Co-Invest Project 2B C.V.		Amsterdam	US	DIF Management B.V.		12/23/2021		100,000,000	100,000,000	100,000,000								12.700

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DUNES POINT CAPITAL FUND II, LP		Georgetown	CYM	Dunes Point Capital II, G.P.		03/29/2019	3	15,854,230	16,601,143	16,601,143	1,377,583					8,637,554	8,660,891	5.529
000000-00-0	DWH Equity Investors, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	384,688	161,500	161,500	364,522						(6,663)	4.325
000000-00-0	Dallas Venture Capital Fund II LP		Wilmington	DE	Dallas Venture Capital GP I LLC		11/10/2021	1	1,000,000	1,000,000	1,000,000							4,000,000	0.000
000000-00-0	Daytona Aggregator LLC		Wilmington	DE	Gryphon Partners V, LP		10/01/2019	3	1,302,600	1,302,600	1,302,600								1.124
000000-00-0	Digital Colony Partners II		WILMINGTON	DE	Digital Bridge		02/12/2021	2	22,450,342	22,626,038	22,626,038	175,696						27,420,067	0.833
000000-00-0	ECM Investors, LLC		Wilmington	DE	Sentinel Capital Partners		04/30/2020	3	756,776	756,776	756,776								1.831
000000-00-0	EFC Investment Holdings, LLC		Wilmington	DE	Quad-C Management L.P.		04/30/2013	3				(478,861)					3,665,193		2.974
000000-00-0	EIP Co-Investment IV-A, LLC		Wilmington	DE	Ecosystem Investment Partners		07/01/2021		732,384	619,283	619,283	(113,101)						1,605,818	0.000
000000-00-0	EMG AE Permian Co-Investment, L.P.		Wilmington	DE	Energy & Minerals Group		07/22/2014												15.380
000000-00-0	EMG Utica II Co-Investment, L.P.		Wilmington	DE	Energy & Minerals Group		03/04/2013		44,777,992	61,727,227	61,727,227	(2,688,723)					1,255,943		24.703
000000-00-0	EQT Infrastructure V		Luxembourg	LUX	EQT Partners AB		08/13/2021		17,289,774	16,160,275	16,160,275	(606,577)				(529,545)		39,952,772	0.400
000000-00-0	EQT Infrastructure V Co-Investment (B) SCSP		DOVER	DE	EQT Fund Management S.A.r.l.		11/16/2021		45,070,175	45,070,175	45,070,175								1.910
000000-00-0	EagleTree Partners IV, LP		Dover	DE	Wasserstein & Co.		06/01/2016	3	14,292,673	56,035,704	56,035,704	20,512,052					8,515,815	4,321,014	9.697
000000-00-0	EagleTree Partners V, LP		Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3	19,096,763	18,290,960	18,290,960	(805,803)						25,903,237	3.462
000000-00-0	Eagletree-Airtech Investment, L.P.		Wilmington	DE	EagleTree		02/01/2018	3				(995,126)					10,917,038		5.714
000000-00-0	Ecosystem Investment Partners III, LP		Wilmington	DE	Ecosystem Investment Partners		08/21/2020		5,414,860	8,303,310	8,303,310	180,849						5,730,101	4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.		Wilmington	DE	Ecosystem Investment Partners		07/16/2020		3,161,158	2,978,354	2,978,354	34,845						6,545,769	2.430
000000-00-0	Elevar Equity IV, L.P.		George Town	CYM	Elevar Equity		01/29/2018		11,165,841	25,296,788	25,296,788	11,138,915						3,510,000	15.540
000000-00-0	Elevation Partners, L.P.		Wilmington	DE	Elevation Management, LLC		12/13/2004	3										457,912	2.222
000000-00-0	Emerging Consumer Payments Ltd.		Ebene	MUS	LeapFrog Investments Ltd		04/05/2018		8,994,526	10,308,147	10,308,147							86,380	13.072
000000-00-0	Endeavour Capital Fund VIII, LP		Wilmington	DE	Endeavour Capital, LLC		11/09/2021	3	7,806,996	7,806,996	7,806,996							22,193,004	3.530
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.		Dover	DE	EnerVest Management Partners		07/06/2020		7,375,277	13,806,760	13,806,760	12,161,673						1,838,321	0.935
000000-00-0	Energy & Minerals Group Fund II, L.P.		Wilmington	DE	EMG Investments, LLC		06/29/2011		16,277,050	26,551,659	26,551,659	4,178,555						42,586	1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.		Wilmington	DE	Energy & Minerals Group		01/16/2014		23,955,899	26,107,692	26,107,692	2,340,222						417,349	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.		Wilmington	DE	The Energy & Minerals Group		10/29/2015		43,251,742	55,417,947	55,417,947	6,935,767					1,501,947	4,682,130	2.290
000000-00-0	Evadata, LLC		New York	NY	TIAA		02/26/2020		1,670,000	329,608	329,608	(897,079)							20.000
000000-00-0	Ex Vivo Sponsor L.P.		Wilmington	DE	Gryphon Partners		07/31/2017	3				2,332,184					9,729,814	2,000,000	6.178
000000-00-0	Excelligence Parent Holdings, LLC		Wilmington	DE	Brentwood Associates		12/26/2014	3	4,921,000	4,603,000	4,603,000	(318,000)							7.388
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP		Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3	33,483,395	55,715,468	55,715,468	15,326,256					3,334,043	3,560,000	8.000
000000-00-0	FCP-CFS holdings, LLC		Wilmington	DE	FCP-CFS Holdings, LLC		07/25/2019	3									833,277		0.000
000000-00-0	FFL Capital Partners IV, LP		Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3	13,767,219	24,449,894	24,449,894	13,465,837						46,766,269	4.350
000000-00-0	FMG Suite (Series A Preferred)		Wilmington	DE	FMG Suite		07/01/2021	3	2,662,500	2,662,500	2,662,500								2.210
000000-00-0	FNMA (RES. DUE 4/25/20)		District of Columbia	DC	Federal National Mortgage Association		12/31/1990		238	238	238								0.000
000000-00-0	Falcon Strategic Partners V, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2	28,141,421	28,472,334	28,472,334	1,193,492					4,140,242	8,936,890	3.970
000000-00-0	Falcon Strategic Partners VI, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2	22,438,912	28,702,926	28,702,926	5,118,085					479,253	13,229,887	3.200
000000-00-0	Falcon Structured Equity Partners, LP		Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2	18,834,439	21,116,531	21,116,531	2,873,583						11,389,193	10.900
000000-00-0	Falfurrias Capital Partners II, LP		Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3	1,874,984	2,175,546	2,175,546	300,562						470,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.		Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3	13,468,280	146,669,516	146,669,516	119,704,012					5,884,311	1,938,453	10.901
000000-00-0	Falfurrias Capital Partners V, LP		Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3	4,515,000	4,445,207	4,445,207	(69,793)						30,485,000	4.118
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.		Oakville	CAN	Fengate		06/05/2019		13,774,958	14,882,055	14,882,055	1,070,907					407,469	10,879,612	35.228
000000-00-0	Fenway Partners Cap Fund II, L.P.		Wilmington	DE	Fenway Partners, Inc.		10/28/1998	3	1,211,182	1,288,499	1,288,499	395,548		316,161			3,778	314,781	2.200
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.		Dover	DE	Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1	8,150,681	9,149,011	9,149,011	1,811,963						1,849,319	9.900
000000-00-0	Film Library Holdings LLC		Wilmington	DE	Global Securitization Services, LLC		07/31/2010	2									267,836		5.159
000000-00-0	First Reserve Fund X, L.P.		Wilmington	DE	First Reserve Corporation		10/29/2004												1.750
000000-00-0	First Reserve Fund XI, L.P.		Wilmington	DE	First Reserve Corporation		12/14/2006			120,836	120,836	99,101					1,042,331	84	1.280
000000-00-0	First Reserve Fund XII, L.P.		George Town	CYM	First Reserve Corporation		11/14/2008		6,799,315	6,799,315	6,799,315			3,441,641					1.731
000000-00-0	First Student		Wilmington	DE	EQT Fund Management S.Ã r.l.		07/12/2021		20,087,766	20,054,654	20,054,654	(33,112)						600,000	1.368
000000-00-0	Flexential Opportunity LP		Wilmington	DE	GI Partners		07/28/2017	3	15,040,879	17,487,461	17,487,461	2,209,265						18,734	8.110
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp		Luxembourg	LUX	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3	10,014,117	8,201,653	8,201,653	(1,329,944)				(534,683)		47,793,396	10.000
000000-00-0	Fortress Credit Opportunities Fund II, LP		Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010		5,286,935	4,739,919	4,739,919	436,843						2,870,808	1.449
000000-00-0	Founders Fund VI, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1	3,840,964	14,684,154	14,684,154	8,493,385					51,077	100,000	0.500
000000-00-0	Founders Fund VII, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1	3,800,000	5,996,925	5,996,925	1,902,278						950,000	0.410

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Freedom 3 Investments III, LP		Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2	12,846,901	14,129,919	14,129,919	924,954					670,905	(404,337)	10.482
000000-00-0	Frontier Fund IV, LP		Wilmington	DE	Frontier Capital		03/30/2015	3	19,842,645	24,570,513	24,570,513	(729,364)					4,716,072	1,437,583	6.396
000000-00-0	Frontier Fund V, LP		Wilmington	DE	Frontier Capital		11/21/2017	3	13,910,285	24,663,480	24,663,480	9,085,908					2,368,994	6,088,745	4.161
000000-00-0	GCX - Common Equity CLASS A-2		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3	1,623,476	1,623,476	1,623,476								1.960
000000-00-0	GCX - Preferred Equity		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3	11,080,221	11,080,221	11,080,221							284,108	1.960
000000-00-0	GF Parent LLC		Wilmington	DE	GF Parent LLC		06/28/2018	3											0.761
000000-00-0	GGC Neustar Investors, LP		Dover	DE	Golden Gate Private Equity, Inc.		08/26/2020	3	846,956	1,221,615	1,221,615	(11,189)							0.290
000000-00-0	GHK Fund I LP		Wilmington	DE	GHK Capital Partners LP		10/08/2020	3	7,807,427	7,807,427	7,807,427						2,099,769	9,064,958	5.714
000000-00-0	GHK Pure Co-Investment Vehicle LP		Wilmington	DE	GHK Fund I LP		07/15/2020	3	2,925,050	2,925,050	2,925,050								3.830
000000-00-0	GHK Smokey Co-Investment Vehicle LP		WILMINGTON	DE	ITS Logistics		06/14/2021	3	5,755,818	5,755,818	5,755,818							(56,491)	14.800
000000-00-0	GI Partners Fund IV L.P.		Wilmington	DE	GI Partners		01/24/2014	3	22,730,473	30,022,884	30,022,884	(10,689,939)					17,330,803	653,135	1.961
000000-00-0	GI Partners Fund V LP		Wilmington	DE	GI Partners		02/16/2018	3	26,362,876	41,205,249	41,205,249	9,224,731					6,512,835		2.448
000000-00-0	GI Partners Fund VI		Wilmington	DE	Valet Living		01/06/2021	3	16,064,600	16,064,600	16,064,600								20.250
000000-00-0	GI Partners Fund VI LP		WILMINGTON	DE	GI GP VI LP		09/29/2021	3	12,342,089	11,570,925	11,570,925	(771,164)						27,657,911	1.231
000000-00-0	GP EMERGENCY POWER HOLDINGS, L.P.		Wilmington	DE	Graham Partners		07/02/2018	3				(280,154)					7,241,572		2.624
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.		Wilmington	DE	Gridiron Capital, LLC		05/06/2020	3	33,535,243	50,265,092	50,265,092	14,974,956						16,493,950	4.103
000000-00-0	GSM - Common Equity		WILMINGTON	DE	GSM Outdoors		12/01/2020	2	10,000,000	9,998,867	9,998,867	(1,133)							50.000
000000-00-0	Gaoling Fund, L.P.		Grand Cayman	CYM	Hillhouse Capital Management, Ltd.		09/25/2020		24,000,000	42,268,220	42,268,220	8,659,139							0.000
000000-00-0	Gastro Health Preferred Equity		Wilmington	DE	Gastro Health		10/01/2020	3									3,300,000		27.714
000000-00-0	GenNx/AeroRepair Holdings LLC		Wilmington	DE	GenNx 360 Capital Partners III, LP		12/23/2019	3	1,800,000	1,800,000	1,800,000								5.190
000000-00-0	GenNx/MWC Holdings LLC		Wilmington	DE	GenNx360 Management Company, LLC			3									221,144		1.180
000000-00-0	GenNx/PAG Holdings, LLC		Wilmington	DE	GenNx360 Management Company, LLC		07/26/2018	3	5,000,000	4,878,308	4,878,308								7.910
000000-00-0	GenNx360 Capital Partners II, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3	17,729,212	33,975,850	33,975,850	(78,746)					5,793,258	1,756,251	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3	21,532,445	26,664,015	26,664,015	2,869,253					160,370	18,586,859	8.330
000000-00-0	General Catalyst Group VI, L.P.		Wilmington	DE	General Catalyst Group Management, LLC		08/26/2020	1		39,640,980	39,640,980	(1,752,031)						19,153,404	7,441,280	2.000
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)		Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020		4,138,575	3,979,740	3,979,740	(158,835)						20,816,183	33.310
000000-00-0	Goldner Hawn Fund VII, L.P		Wilmington	DE	Matrix Adhesives		12/15/2021	1	7,422,593	7,422,593	7,422,593								40.470
000000-00-0	Goldner Hawn Fund VII, LP		Wilmington	DE	Goldner Hawn LP		04/29/2019	3	16,888,384	16,122,806	16,122,806	(791,292)						13,057,749	10.000
000000-00-0	Golub Capital BDC 3, Inc.		Baltimore	MD	Golub Capital		08/26/2020		13,791,569	14,332,806	14,332,806	541,237					1,339,381	600,000	2.337
000000-00-0	Graham Partners IV, L.P.		Wilmington	DE	Graham Partners		04/21/2016	3	3,291,445	3,291,445	3,291,445	(8,858,870)					36,462,910	4,934,735	7.900
000000-00-0	Graham Partners V, L.P.		Wilmington	DE	Graham Partners		11/06/2019	3	16,199,803	22,353,957	22,353,957	6,062,258						23,794,656	7.325
000000-00-0	Granite Global Ventures III, L.P.		Wilmington	DE	GGV Capital		11/01/2006	1	431,176	339,303	339,303	(495)						287,500	1.917
000000-00-0	Greenbriar Equity Fund IV, L.P.		Wilmington	DE	Greenbriar Equity Group		12/14/2018	3	23,922,790	66,416,716	66,416,716	36,356,878					(114,772)	9,824,374	11.200
000000-00-0	Greenbriar Equity Partners V, L.P.		Wilmington	DE	Greenbriar Equity Group		08/02/2021	3	10,734,151	15,010,642	15,010,642	4,276,491						19,263,205	3.000
000000-00-0	GreyLion Capital Fund III, LP		Wilmington	DE	GreyLion Capital LP		12/14/2021	3	1,663,881	1,663,881	1,663,881							8,336,119	0.000
000000-00-0	Gridiron Capital Fund II, L.P.		Wilmington	DE	Gridiron Capital		07/25/2011	3	5,020,829	5,020,829	5,020,829	(241,739)					3,027,749	13,798,235	7.045
000000-00-0	Gridiron Capital Fund III, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	19,306,627	86,637,203	86,637,203	7,017,183					37,957,733	11,117,211	4.706
000000-00-0	Gridiron Capital Fund, LP		Wilmington	DE	Gridiron Capital		09/27/2007	3	103,845	183,348	183,348	(2,477,554)					2,849,895	4,573,112	14.830
000000-00-0	Growth Catalyst Partners LLC		Port Louis	MUS	Global Impact Advisor LLC		06/08/2016		9,804,177	16,142,276	16,142,276	5,346,507						2,976,847	13.265
000000-00-0	Gryphon Heritage L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/17/2020	3	14,602,154	14,602,154	14,602,154						113,287	15,058,669	4.615
000000-00-0	Gryphon Mezzanine Partners II, L.P.		Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2	13,651,103	14,514,301	14,514,301	734,277					693,409	7,392,254	7.344
000000-00-0	Gryphon Partners IV, L.P.		Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3	17,562,077	33,583,469	33,583,469	(4,583,573)					19,830,216	3,800,962	3.473
000000-00-0	Gryphon Partners V, L.P.		Wilmington	DE	Gryphon Advisors, LLC		08/30/2018	3	50,733,590	74,613,322	74,613,322	17,984,860						9,102,950	5.298
000000-00-0	Gryphon Partners VI, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/18/2020		13,439,089	12,938,836	12,938,836	(500,253)						16,340,918	1.091
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP		Wilmington	DE	H.I.G. Advisors, L.L.C.		06/17/2008		13,859,403	12,258,653	12,258,653	(335,103)						11,748,109	2.500
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		07/12/2004		178,573	290,236	290,236	(25,381)					108,133	37,520	4.000
000000-00-0	H.I.G. Capital Partners II, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		08/25/1998	3	851,934	1,273,256	1,273,256	389,297							11.189
000000-00-0	H.I.G. Capital Partners III, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		07/26/2002	3	4,093			(100,220)					96,048	1,143,210	4.333
000000-00-0	HarbourVest Int'l PEP III		Wilmington	DE	HarbourVest Partners, LLC		07/27/1998	3	32,078	28,019	28,019	(342)						225,000	0.900
000000-00-0	Harvest Partners IV, L.P.		Wilmington	DE	Harvest Partners, Inc.		07/19/2002	3											8.393
000000-00-0	Harvest Partners Structured Capital Fund I		Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2	39,823,021	45,424,560	45,424,560	(2,253,428)					7,963,134	685,285	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.		Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2	48,852,941	65,226,790	65,226,790	8,690,070					3,709,669	13,441,352	7.630
000000-00-0	Harvest Partners V, LP		Wilmington	DE	Harvest Partners, Inc.		01/29/2007	3	134,961	234,426	234,426	81,144						4,757,703	6.801
000000-00-0	Harvest Partners VI, L.P.		Wilmington	DE	Harvest Partners, Inc.		11/28/2011	3	10,498,543	18,090,740	18,090,740	3,412,094						3,591,355	4.495

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Harvest Partners VII, L.P.		Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3	35,206,000	63,064,091	63,064,091	20,300,803					26,269,008	2,485,521	2.217
000000-00-0	Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3	22,324,989	30,762,741	30,762,741	8,699,629					1,176,493	3,007,602	0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.		Wimington	DE	Harvest Partners, Inc.		12/18/2020	2	24,267,797	24,695,925	24,695,925	428,128					24,782	35,732,203	6.000
000000-00-0	HealthQuad Fund II		New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020		5,171,080	5,493,861	5,493,861	322,781						9,828,920	20.492
000000-00-0	Hepaco, LLC		Wilmington	DE	Gryphon Advisors, LLC		08/18/2016	3	1,210,668	210,668	210,668								1.410
000000-00-0	Hillhouse China Value Fund, L.P.		Wilmington	DE	Hillhouse Capital Management, Ltd.		03/01/2020					493,302					615,976		100.000
000000-00-0	Holley Parent Holdings, LLC		Wilmington	DE	Sentinel Capital Partners		10/26/2018	3	86,721	1,387,598	1,387,598	3,061,484							1.400
000000-00-0	Home Services Aggregator, LP		WILMINGTON	DE	Southern HVAC		09/30/2021	3	8,474,575	8,474,575	8,474,575							2,118,644	200.000
000000-00-0	Horizon Roads Pty Ltd		Sydney	AUS	ConnectEast Management Limited		10/18/2011		118,692,585	11,983,423	11,983,423	(30,906,642)				(873,870)			9.910
000000-00-0	IC Partners Onshore Fund		Wilmington	DE	Ishana Capital Limited		03/01/2020		5,000,000	7,665,855	7,665,855	1,619,779							1.000
000000-00-0	ICV Partners III, LP		Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3	15,215,243	18,108,687	18,108,687	(2,600,181)					4,733,960	266,267	5.000
000000-00-0	ICV Partners IV, LP		Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3	11,101,798	18,017,399	18,017,399	6,430,630					3,229,919	12,274,196	5.128
000000-00-0	ICV SGDL CO-INVESTMENT HOLDINGS LLC		Wilmington	DE	ICV Capital Partners, LLC		12/07/2016	3	20,000,000	20,600,110	20,600,110								16.026
000000-00-0	IFHA-II Cooperatief U.A.		Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015		5,142,977	5,765,181	5,765,181	622,204						2,508,172	6.689
000000-00-0	IMG HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		09/25/2019	3	10,013,109	14,596,995	14,596,995	4,058,818						219,729	50.800
000000-00-0	INVESTCORP RELAY COINVEST LP		Wilmington	DE	RESA Power		12/15/2021	3	2,929,886	2,929,886	2,929,886								20.200
000000-00-0	IRI Co-Invest Aggregator, LP (Preferred)		Wilmington	DE	Vestar Capital Partners		07/29/2019	3	920,000	1,990,072	1,990,072	758,396							0.194
000000-00-0	IRI Parent, L.P.		Wilmington	DE	Vestar Capital Partners		11/28/2018	3	9,110,000	9,110,000	9,110,000								1.006
000000-00-0	Industrial Growth Partners IV, L.P.		Wilmington	DE	IGP Capital Partners		10/21/2011	3	1,203,326	1,641,046	1,641,046	544,872					822,003	4,253,841	5.000
000000-00-0	Industrial Growth Partners V, L.P.		Wilmington	DE	IGP Capital Partners		07/01/2016	3	20,913,900	22,489,267	22,489,267	203,353					4,452,811	1,632,001	3.750
000000-00-0	Inhance Holdings, L.P.		WILMINGTON	DE	ARC / Inhance		12/03/2021		39,200,000	39,200,000	39,200,000							800,000	129.000
000000-00-0	Insight Venture Partners Coinvestment Fund V, LP		Wilmington	DE	Insight Venture Partners		09/02/2005	3											3.992
000000-00-0	Insight Venture Partners V, LP		Wilmington	DE	Insight Venture Partners		05/19/2005	3											3.175
000000-00-0	Insight Venture Partners VI, LP		Wilmington	DE	Insight Venture Partners		08/21/2007	3				(336,051)					415,820	4,239,530	3.893
000000-00-0	Insignia Truco Holdings, LLC		Wilmington	DE	Insignia Capital Group, LLC		07/01/2014	3											6.667
000000-00-0	Investcorp Relay Coinvest LP		Wilmington	DE	RESA Power		12/15/2021	3	8,794,522	8,794,522	8,794,522								20.200
000000-00-0	JLL Partners Fund V, L.P.		Wilmington	DE	JLL Partners Inc.		01/06/2006	3	5,261,198	5,456,295	5,456,295	932,014						651,195	3.000
000000-00-0	Jefferies Capital Partners IV LP		Wilmington	DE	Jefferies Capital Partners		07/19/2005	3	277,945	653,316	653,316	375,371						1,500,000	14.398
000000-00-0	KIOP Holdings, LLC		Wilmington	DE	KIOP Holdings, LLC		06/29/2018	3				221,542					665,928		0.500
000000-00-0	KNEL Holdings, Ltd.		George Town	CYM	Kohlberg & Company, LLC		12/23/2014	3	1,800,000	(387,404)	(387,404)	(387,404)							3.941
000000-00-0	KNEL Holdings, Ltd.		George Town		NELLSON NUTRACEUTICAL		09/01/2021	3	387,404	387,404	387,404								1.345
000000-00-0	KPCB China Fund II, L.P.		Grand Cayman	CYM	Kleiner Perkins Caufield & Byers		08/26/2020	1	1,737,321	4,736,393	4,736,393	1,322,454					1,045,367	2,434,638	2.294
000000-00-0	Kaizen Private Equity II Pte. Ltd.		Singapore	SGP	Kaizen Management Advisors		03/23/2017		7,128,199	6,415,957	6,415,957	(24,661)						2,116,100	18.209
000000-00-0	Kayne Anderson Energy Fund VI, LP		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			557,677	557,677	(1,751,103)					2,168,470	14,793,616	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020		935,772	1,858,819	1,858,819	361,943						4,320,700	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.		Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020		1,899,168	2,659,662	2,659,662	3,047,754		2,349,656				4,498,943	0.900
000000-00-0	Kedaara Capital I Limited		Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3	873,476	5,406,340	5,406,340	1,666,193					2,410,381	743,328	1.000
000000-00-0	Kelso Fund VIII		Wilmington	DE	Kelso & Company		11/29/2007	3		11,948,065	11,948,065	(2,561,809)					12,455,119	14,828,204	2.050
000000-00-0	Kelso Investment Associates IX, L.P.		Dover	DE	Kelso & Company		11/23/2015	3	8,351,291	24,321,596	24,321,596	7,549,385						3,912,424	2.060
000000-00-0	Kelso Investment Associates VII, L.P.		Wilmington	DE	Kelso & Company		07/01/2004	3		103,700	103,700	(7,680)						3,450,838	3.333
000000-00-0	Kelso Investment Associates X, L.P.		Dover	DE	Kelso & Company		12/13/2018	3	29,643,415	44,760,589	44,760,589	14,247,824						10,358,094	1.890
000000-00-0	Kelso Watchtower Co-Investment, L.P.		Dover	DE	Kelso & Company		06/27/2019	3	10,099,275	13,745,819	13,745,819	3,721,517						(8,822)	9.840
000000-00-0	Kelso X PIE Co-investment, L.P.		Wilmington	DE	Ferraro Foods		03/31/2021		14,014,076	14,014,076	14,014,076							1,400,000	0.000
000000-00-0	Kendrick Laney, LLC		Wilmington	DE	Falcon Investment Advisors, LLC		07/31/2014	2											35.046
000000-00-0	Khosla Ventures IV, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		1,899,884	1,899,884	217,185					8,937,268	7,509,857	1.000
000000-00-0	Khosla Ventures Seed B, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		999,315	999,315	1,491,048					2,825,153	924,430	1.167
000000-00-0	Khosla Ventures Seed C, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1	3,338,193	3,203,351	3,203,351	(100,778)						161,807	0.875
000000-00-0	Khosla Ventures Seed D, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1	854,279	748,639	748,639	(28,390)						145,721	0.333
000000-00-0	Khosla Ventures V, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1	2,608,303	6,203,964	6,203,964	4,262,742						856,399	0.952
000000-00-0	Khosla Ventures VI, L.P.		Dover	DE	Khosla Ventures		08/21/2020	1	8,925,761	8,118,514	8,118,514	(207,571)						1,074,239	1.111
000000-00-0	Kingdom QC Investment Holding Pte. Ltd.		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		03/14/2018			5,618,094	5,618,094	2,523,178					9,900,415	10,102,915	12.161
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC		Wilmington	DE	Kleiner Perkins Caufield & Byers		08/26/2020	1		1,367,330	1,367,330	658,388					333,420	25,000	0.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC		Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1	4,139,607	12,417,784	12,417,784	7,710,009						950,000	0.830
000000-00-0	Kofile Group Holdings, LP		Wilmington	DE	Audax Group		01/29/2020	3	2,857,222	2,857,222	2,857,222								3.450
000000-00-0	Kohlberg Investors IX, L.P.		Wilmington	DE	Kohlberg & Co., L.L.C.		12/18/2020	3	27,029,711	31,899,091	31,899,091	4,869,380					162,262	32,940,414	2.000
000000-00-0	Kohlberg Investors VII, LP		George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3	16,546,449	22,402,336	22,402,336	1,259,368					265,019	1,837,966	12.950
000000-00-0	Kohlberg Investors VIII, L.P.		Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3	43,282,193	48,887,935	48,887,935	(2,727,305)					27,545,542	8,854,171	14.313
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.		Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3	34,098,726	58,642,397	58,642,397	17,317,007					6,496,692	3,701,962	5.260
000000-00-0	LES Holdco Inc.		Wilmington	DE	LES GP Holdings, LLC		01/03/2018	3	32,768	504,625	504,625							687,232	0.720
000000-00-0	LJ Van Houtte Co-Invest, LLC		Wilmington	DE	Littlejohn & Co., L.L.C.		07/10/2007					(31,215)							12.860
000000-00-0	LNK Partners II, L.P.		Wilmington	DE	LNK Partners, LP		01/03/2012	3											7.728
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Group		06/27/2007		284,539	87,982	87,982	(196,557)						3,112,414	3.100
000000-00-0	Lanai Holdings I, LLC		Wilmington	DE	Madison Dearborn Partners, Inc.		09/30/2015	3	18,034,381	5,150,756	5,150,756	(3,607,585)							2.679
000000-00-0	LeapFrog Emerging Consumer III, LP		Ebene	MUS	LeapFrog Investments Ltd		12/28/2017		18,038,722	24,973,936	24,973,936	5,920,659					35,626	11,514,795	4.038
000000-00-0	LeapFrog Financial Inclusion Fund		Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010			463,814	463,814	90,082					1,473	520,477	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP		Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013		15,270,266	16,403,264	16,403,264	3,322,000					124,006	256,540	5.263
000000-00-0	Leeds Equity Partners VII, LP		Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3	2,170,389	2,448,104	2,448,104	277,715						37,829,611	4.000
000000-00-0	Lembas II, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1	2,621,120	4,718,610	4,718,610	1,305,136							3.140
000000-00-0	Levine Leichtman LMM III		WILMINGTON	DE	Levine Leichtman		05/12/2021	3	3,553,434	3,163,689	3,163,689	(389,745)						26,443,661	3.000
000000-00-0	Lexington Capital Partners V, L.P.		Wilmington	DE	Lexington Capital Partners		11/12/2002	3	280,334	179,399	179,399	(54,460)						219,031	2.245
000000-00-0	Lexington Capital Partners VI, LP		Wilmington	DE	Lexington Capital Partners		12/28/2005	3	3,000,648	3,514,475	3,514,475	1,036,761					244,847	1,225,817	1.987
000000-00-0	Lightyear Fund V, L.P.		Wilmington	DE	Lightyear Fund V GP, L.P.		06/28/2021	3	14,345,609	13,996,071	13,996,071	(349,538)						25,814,272	3.200
000000-00-0	Lime Rock Partners III, L.P.		George Town	CYM	Lime Rock Partners		12/20/2004												6.961
000000-00-0	Lime Rock Partners IV, L.P.		George Town	CYM	Lime Rock Partners		11/16/2006			144,299	144,299	(3,621)						88,622	5.600
000000-00-0	Lime Rock Partners V, L.P.		George Town	CYM	Lime Rock Partners		10/02/2008		11,138,263	11,408,526	11,408,526	3,644,811		6,154,995				1,316,632	5.925
000000-00-0	Lime Rock Partners VI, L.P.		Dover	DE	Lime Rock Management LP		08/26/2020		212,896	665,488	665,488	2,003,137		1,550,545				91,013	5,320,231	1.210
000000-00-0	Lime Rock Resources IV-A, L.P.		George Town	CYM	Lime Rock Resources		06/13/2016		17,387,187	17,149,074	17,149,074	4,927,756		6,353,555					1,278,811	5.740
000000-00-0	Lime Rock Resources IV-C, L.P.		Wilmington	DE	Lime Rock Management LP		07/06/2020		8,020,520	6,611,855	6,611,855	2,136,230		3,544,895					934,585	1.660
000000-00-0	Linden Structured Capital Fund LP		Wilmington	DE	Linden Manager LLC		07/08/2020	2	12,671,994	14,777,693	14,777,693	890,184					202,344	3,856,378	8.000
000000-00-0	Littlejohn Fund III, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		01/27/2005		624,831	568,193	568,193	120,941						5,435,565	11.274
000000-00-0	Littlejohn Fund IV, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010		4,098,311	5,010,193	5,010,193	941,060					6,788,503	2,065,639	4.141
000000-00-0	M&M Thrift (Common Equity)		Wilmington	DE	M&M Thrift		11/18/2021	3	5,758,277	5,758,277	5,758,277								1,000.000
000000-00-0	MANDALA AG SPV		Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013		4,850,757	5,709,739	5,709,739	(61,208)						2,768	25.000
000000-00-0	MARS PREFER STOCK SERIES A		Wilmington	DE	Mars Advertising, Inc.		09/27/2021	3	7,032,200	7,032,200	7,032,200								13.900
000000-00-0	MDCP Co-Investors (Windy), LP - Nuveen		Wilmington	DE	Madison Dearborn Partners, Inc.		11/08/2007	3		1,963	1,963	(69,449)					361,715	120,123	7.775
000000-00-0	MDCP US Co-Investors (Umbrella) LP - Univision		Wilmington	DE	Madison Dearborn Partners, Inc.		03/26/2007	3										107,301	18.036
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.		Wilmington	DE	Plasman Holdings		09/30/2021	3	10,000,000	10,000,000	10,000,000								14.730
000000-00-0	MP FRG Co-Investors 2014 LLC		Wilmington	DE	Main Post Growth		05/23/2014	3										814,007	32.938
000000-00-0	MP Holdco LLC		Wilmington	DE	MS Capital Partners Adviser Inc.		12/08/2017	3									675,808	952,718	8.257
000000-00-0	MPGC II FRG Co-Investment, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		12/09/2019	3	21,000,717	30,987,964	30,987,964	10,040,536						5,180,630	9.520
000000-00-0	MPP FSG Holdings, LLC		Wilmington	DE	Main Post Growth		12/14/2017	3				(3,023,947)					38,079,664		8.316
000000-00-0	MRI HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3	23,227,433	23,227,433	23,227,433								80.001
000000-00-0	MRI HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3											19.999
000000-00-0	Madison Dearborn Cap Part IV, L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		04/02/2001	3	2,183	2,183	2,183	426,293					236,448	1,097,883	0.991
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		07/31/2006	3		4,757,055	4,757,055	1,956,864					291,489	20,557,061	2.447
000000-00-0	Madison Dearborn Capital Partners VII, L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3	29,099,904	44,580,194	44,580,194	6,847,225					5,439,512	6,432,399	0.902
000000-00-0	Main Post Growth Capital II, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3	20,237,127	25,306,658	25,306,658	5,358,748						9,399,316	4.286
000000-00-0	Main Post Growth Fund I, LP		Wilmington	DE	Main Post Growth		07/30/2015	3	16,393,643	24,098,238	24,098,238	1,952,908					9,126,552	6,384,450	7.317
000000-00-0	Mandala Agribusiness Fund		Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013		11,927,696	14,808,819	14,808,819	25,840					210,961	(21,911)	38.610
000000-00-0	Mandala FF SPV		Port Louis	MUS	Mandala		12/17/2015		9,013,959	8,750,186	8,750,186	1,112,014						4,144,169	23.077
000000-00-0	Mandala Food Fund II		Port Louis	MUS	Mandala		12/17/2015		10,008,619	10,008,619	10,008,619	1,345,671					119,799	7,812,579	21.320
000000-00-0	Marblegate Partners Onshore Fund I, L.P.		Dover	DE	Marblegate Asset Management LLC		08/26/2020		6,158,063	10,211,346	10,211,346	2,293,621					445,607	11,186,713	14.851
000000-00-0	Marlin Equity III, L.P.		Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010		382,760	158,141	158,141	(33,759)						318,748	0.986
000000-00-0	Mars (Common Equity)		Wilmington	DE	Mars Advertising, Inc.		06/03/2021	3											13.900

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC		06/22/2007			261,310	261,310	261,310					557,010	2,292,407	2.597
000000-00-0	MatlinPatterson Global Opportunity Partners II, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC		11/03/2003		1,434,544	1,232,482	1,232,482	(207,284)							3.670
000000-00-0	Mayfield XIV		Wilmington	DE	Mayfield Fund		08/26/2020	1	3,842,497	27,913,433	27,913,433	14,444,660						309,064	1.370
000000-00-0	Medicus Equity LLC		Wilmington	DE	Medicus Equity LLC		10/02/2018	3	7,500,000	5,910,455	5,910,455								3.927
000000-00-0	Merit Energy Partners I, L.P.		Dover	DE	Merit Energy Company, LLC		08/26/2020		5,896,864	6,715,241	6,715,241	(1,600,727)					294,600	2,583,000	1.070
000000-00-0	Merit Energy Partners J, L.P.		Dover	DE	Merit Energy Company, LLC		08/26/2020		6,561,827	7,217,713	7,217,713	(1,217,921)					156,730	3,728,281	1.340
000000-00-0	MeritDirect Holdings, LP		Wilmington	DE	MeritDirect, LLC		06/14/2019	3	5,579,126	5,579,126	5,579,126								7.008
000000-00-0	Mesa Acquisition Corp, LLC		Wilmington	DE	Palladium Capital Management V, LLC		03/22/2019	3	6,708,589	6,419,673	6,419,673	(538,176)						(10,160)	2.603
000000-00-0	Metz (Common Equity)		Wilmington	DE	Metz Culinary Management		12/23/2021	3	5,000,000	5,000,000	5,000,000								5.330
000000-00-0	MidOcean FSA Blocker Inc.		WILMINGTON	DE	FullSpeed Automotive		12/01/2020	3	14,000,000	14,000,000	14,000,000								12.844
000000-00-0	MidOcean Partners V, LP[1]		Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3	29,989,994	37,613,233	37,613,233	2,816,618					13,071,768	6,457,085	3.318
000000-00-0	MiddleGround Partners I, L.P.		Wilmington	DE	MiddleGround Management, LP		03/22/2019	3	20,401,085	24,885,057	24,885,057	4,617,704					2,860,820	2,821,961	5.882
000000-00-0	MiddleGround Partners II, L.P.		Wilmington	DE	MiddleGround Management, LP		11/15/2021	3	6,259,446	6,259,446	6,259,446							23,740,554	4.600
000000-00-0	Midocean Prepaid Holdings, L.P.		Wilmington	DE	Stone Point Capital LLC		04/27/2018	3	3,694,451	15,849,553	15,849,553	(3,052,338)					6,428,470		8.027
000000-00-0	Milani Aggregator LLC		Wilmington	DE	Gryphon Partners		06/05/2018	3	1,428,757	1,428,757	1,428,757							540,554	0.760
000000-00-0	Mill Co-Investment Holdings, LP		George Town	CYM	Rhone Capital		06/26/2013	3	48,126	7,429,001	7,429,001	1,895,466						816,194	12.290
000000-00-0	Mill Rock Packaging Partners LLC		Wilmington	DE	Great Mill Rock LLC		08/21/2020	3	22,000,000	22,000,000	22,000,000								49.553
000000-00-0	Mill Rock Packaging Partners LLC		Wilmington	DE	TrojanLitho		09/29/2021	3	5,133,333	5,133,333	5,133,333								5,260.000
000000-00-0	Miruvor, LP		Wilmington	DE	FF Miruvor Management, LLC		09/25/2020	1	2,100,000	2,098,257	2,098,257	(497)							2.490
000000-00-0	Mithril II LP		Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1	10,835,867	17,070,499	17,070,499	7,230,515						1,768,213	2.500
000000-00-0	Mithril LP		Wilmington	DE	Mithril Capital Management, LLC		08/26/2020	1	1,496,290	9,407,870	9,407,870	3,736,236					226,785	214,579	0.930
000000-00-0	Moonlight TopCo, LLC		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		06/16/2020	3	1,464,375	1,464,375	1,464,375								2.210
000000-00-0	Mosaci Capital Investors II, LP		Wilmington	DE	Mosaic Capital Investors, LLC		01/20/2021	2	17,121,839	18,147,398	18,147,398	1,025,559						2,878,161	10.000
000000-00-0	Mosaic Capital Investors I, LP		Wilmington	DE	Mosaic Capital Investors, LLC		07/10/2015	2	7,587,595	12,081,153	12,081,153	1,574,267						2,450,166	18.262
000000-00-0	Mountaingate Capital Fund I, LP		Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3	8,391,947	11,326,599	11,326,599	2,934,652					20,676,371	495,193	7.595
000000-00-0	Mountaingate Capital Fund II, L.P.		Wilmington	DE	Mountaingate Management Co. II, LLC		08/25/2021	3	8,041,243	8,041,243	8,041,243							31,958,757	8.900
000000-00-0	Mr Greens Add on (Common Equity) SER A		Wilmington	DE	Mr Greens		09/01/2021	3	330,504	330,504	330,504								3.163
000000-00-0	Mudrick Distressed Opportunity Fund, L.P.		Wilmington	DE	Mudrick Capital Management, LP		09/25/2020					(184,457)					1,172,246		0.000
000000-00-0	NC SLF Inc		Wilmington	DE			07/01/2021												0.000
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC		Wilmington	DE	Next Level Holdings, LLC		08/09/2018	3	15,000,000	12,738,909	12,738,909								4.545
000000-00-0	NGC-Pilot Investments, LLC		Dover	DE	Narrow Gauge Capital, LLC		06/01/2015	3						1,477,080					48.387
000000-00-0	NGP Natural Resources Fund X, L.P.		Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012		5,801,212	5,411,337	5,411,337	(389,875)						426,302	1.394
000000-00-0	NMSEF I Holdings V L.P		WILMINGTON	DE	Homrich & Berg		11/10/2021	3	20,658,174	20,658,174	20,658,174								5.960
000000-00-0	NP/Clearway Holdings, LP		Wilmington	DE	NexPhase Capital		08/26/2019	3	10,000,000	10,000,000	10,000,000								22.676
000000-00-0	NP/RCM Holdings, LLC		Wilmington	DE	NexPhase Capital		03/02/2017	3	9,976,827	4,880,831	4,880,831								12.103
000000-00-0	NSA International, LLC		Wilmington	DE	Prudential Capital Partners		11/20/2018	2	7,135,029	7,135,029	7,135,029	(586,872)					586,872		5.625
000000-00-0	Nautic Partners IX, L.P.		Wilmington	DE	Nautic Partners		02/21/2020	3	22,262,642	27,521,253	27,521,253	5,506,106					2,703,705	17,496,494	3.200
000000-00-0	Nautic Partners VII, L.P.		Wilmington	DE	Nautic Partners		10/27/2014	3	8,805,900	10,593,945	10,593,945	1,313,968					7,155,821	5,891,495	12.875
000000-00-0	Nautic Partners VIII, L.P.		Wilmington	DE	Nautic Partners		12/14/2016	3	16,284,946	25,390,251	25,390,251	8,815,879					7,690,885	4,644,756	6.167
000000-00-0	New Mountain Partners III, LP		Wilmington	DE	New Mountain Capital LLC		03/18/2008	3	84,403	84,403	84,403	(15,957,338)					40,725,612	9,211,890	1.464
000000-00-0	New Mountain Partners IV, LP		Wilmington	DE	New Mountain Capital LLC		12/10/2014	3	9,756,365	19,127,579	19,127,579	408,972					8,966,086	3,369,320	0.997
000000-00-0	New Mountain Partners V, LP		Wilmington	DE	New Mountain Capital LLC		11/29/2017	3	22,489,799	46,319,370	46,319,370	20,834,440					2,688,985	4,888,856	0.569
000000-00-0	New Mountain Partners VI, LP		Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021		3,564,414	3,615,131	3,615,131	50,717						11,433,168	0.167
000000-00-0	New Mountain Strategic Equity Fund I, L.P.		Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.		03/04/2021	3	6,617,625	7,195,563	7,195,563	577,938						13,323,561	2.837
000000-00-0	Newbridge Asia IV, L.P.		George Town	CYM	Texas Pacific Group		09/27/2005	3		145,723	145,723	(201,070)						2,411,710	2.402
000000-00-0	NexPhase Capital Fund III, LP		Wilmington	DE	NexPhase Capital		09/20/2016	3	24,045,800	52,421,673	52,421,673	13,466,351					7,346,234	5,908,095	20.238
000000-00-0	NexPhase Capital Fund IV, L.P.		Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3	19,736,025	27,104,370	27,104,370	3,546,515					260,632	20,263,975	10.000
000000-00-0	Nile II Investment Holdings Pte. Ltd.		Singapore	SGP	Nile II Investment Holdings Pte. Ltd.		03/16/2020	1	25,000,000	33,152,855	33,152,855	2,411,968							48.077
000000-00-0	Nivel Common Equity		Wilmington	DE	North Haven Falcon Holding Company, LLC		05/19/2021	3	14,283,878	14,283,878	14,283,878								6.440
000000-00-0	North Castle Partners III, L.P.		Wilmington	DE	North Castle Partners, L.L.C.		06/18/2001	3										433,251	14.190
000000-00-0	North Coast Minerals, LLC		Wilmington	DE	Resilience Capital Partners LLC		02/25/2011			13,720	13,720								11.930

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	North Haven Capital Partners CV LP		Wilmington	DE	MS Capital Partners Adviser Inc.		12/20/2021	3	118,964	118,964	118,964							800,032	2.140
000000-00-0	North Haven Capital Partners VI LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3	26,188,156	44,566,779	44,566,779	18,020,434					6,863,160	6,396,671	3.540
000000-00-0	North Haven Capital Partners VII LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3	11,786,932	13,209,979	13,209,979	1,423,047					32,736	43,204,778	2.750
000000-00-0	North Haven Stallone Buyer, LLC		Wilmington	DE	Sila Heating & Air Conditioning		05/24/2021	3	8,500,000	8,500,000	8,500,000								7.400
000000-00-0	Northlane Capital Partners II LP		Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3	9,373,540	9,780,162	9,780,162	406,622					45,253	15,503,911	6.667
000000-00-0	OCM European Principal Opportunities Fund II, LP		George Town	CYM	Oaktree Capital Management		10/08/2008			94,479	94,479	291,149					26,380	75,000	9.099
000000-00-0	OCM Opportunities Fund III, L.P.		Wilmington	DE	Oaktree Capital Management		01/20/2000												1.463
000000-00-0	OCM Opportunities Fund IV, L.P.		Wilmington	DE	Oaktree Capital Management		10/30/2001												1.425
000000-00-0	OCM Opportunities Fund V, L.P.		Wilmington	DE	Oaktree Capital Management		06/30/2004					(5,990)					8,490		1.287
000000-00-0	OCM Opportunities Fund VII, LP		George Town	CYM	Oaktree Capital Management		03/12/2007		346,782	220,439	220,439	35,159							0.833
000000-00-0	OCM Opportunities Fund VIIb, LP		George Town	CYM	Oaktree Capital Management		06/03/2008		95,035	73,162	73,162	2,627							0.732
000000-00-0	OCM Principal Opportunities Fund IV, LP		George Town	CYM	Oaktree Capital Management		03/12/2007			1,615	1,615	(4,852)					179,646	4,011,901	1.226
000000-00-0	OEP VII ORION CO-INVESTMENT PARTNERS, L.P.		Wilmington	DE	OEP Capital Advisors, LP		03/29/2019	3	5,235,492	16,202,146	16,202,146	6,688,627							20.000
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.		George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3	15,048,470	18,780,161	18,780,161	2,940,138					4,630,741	2,001,765	1.881
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.		Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3	21,282,714	22,635,615	22,635,615	1,352,901						8,706,773	1.140
000000-00-0	Oaktree European Principal Fund III, L.P.		George Town	CYM	Oaktree Capital Management		11/09/2011		19,702,228	18,462,824	18,462,824	(286,645)						8,315,121	2.535
000000-00-0	Oaktree Principal Fund V, L.P.		George Town	CYM	Oaktree Capital Management		02/18/2010			17,233	17,233	16,198					7,573	500,000	0.350
000000-00-0	Omni Investor Holdings, LLC		Wilmington	DE	Omni Holdco, LLC		12/01/2020	3	7,614,479	7,614,479	7,614,479								35.800
000000-00-0	One Equity Partners VII, L.P.		Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3	35,921,781	68,178,080	68,178,080	22,273,682					2,020,374	3,522,673	2.286
000000-00-0	One Equity Partners VIII, LP		WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3	4,422,541	4,422,541	4,422,541							35,577,459	2.000
000000-00-0	OrbiMed Royalty Opportunities II		Wilmington	DE	OrbiMed Advisors		04/08/2015	1	1,305,836	1,379,854	1,379,854	86,878					376,864	6,820,404	1.667
000000-00-0	Orbimed Private Investments III, LP		Wilmington	DE	OrbiMed Advisors		01/20/2007	1		751,130	751,130	(2,236,061)					3,005,843	1,070,000	3.810
000000-00-0	Orion Mine Finance (Delaware) Fund I LP		Dover	DE	Orion Resource Partners (USA) LP		08/26/2020		3,679,773	3,880,927	3,880,927	857,830					80,170	5,535,778	1.000
000000-00-0	Owl Creek Credit Opportunities Fund, L.P.		Dover	DE	Owl Creek Asset Management, L.P.		09/25/2020					(3,125,369)					3,308,864		0.000
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.		Wilmington	DE	Palladium Equity Partners		09/28/2018	3	21,535,661	26,261,118	26,261,118	6,417,546					683,827	16,320,689	2.570
000000-00-0	PAMLICO W50 HOLDINGS LLC		Wilmington	DE	Pamlico Capital Management, LP		12/18/2015	3											20.000
000000-00-0	PCI - Equity Co-Invest		Wilmington	DE	PCI Pharma		11/12/2020	2	4,828,000	4,828,000	4,828,000								0.270
000000-00-0	PCI - PIK Preferred (Series B)		Wilmington	DE	PCI Pharma		12/09/2021	2	11,793,357	11,793,357	11,793,357							364,743	0.270
000000-00-0	PCMG Holdco LP		Wilmington	DE	Pamplona TMT 1, LP		02/23/2018	3	10,000,000	8,946,268	8,946,268	(393,917)							6.716
000000-00-0	PG Aggregator, LLC		Wilmington	DE	Gryphon Partners V, LP		03/02/2020	3	1,125,000	1,125,000	1,125,000								1.216
000000-00-0	PGIM Capital Partners VI, L.P.		Wilmington	DE	Prudential Capital Partners		09/22/2021	2	2,609,913	2,599,846	2,599,846	(10,067)						47,390,087	2.273
000000-00-0	PHW Equity Investors, LLC		Wilmington	DE	Gridiron Capital		10/10/2012	3				(83,529)					10,656,150		13.785
000000-00-0	PPC Fund II, LP		Wilmington	DE	PPC Partners		04/26/2018	3	41,588,043	48,438,356	48,438,356	1,631,241					7,349,695	7,712,640	5.623
000000-00-0	PPC Fund III, LP		Wilmington	DE	PPC Partners		03/24/2021		31,254,499	36,118,427	36,118,427	4,863,928						28,681,105	2.300
000000-00-0	PRO PHARMA COMMON SER A-2		Wilmington	DE	ProPharma Group		09/01/2021	3	142,939	142,939	142,939								70.000
000000-00-0	PWP Growth Equity Fund II LP		Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3	27,482,703	35,596,428	35,596,428	7,748,652					435,826	7,517,297	6.010
000000-00-0	Pacific Equity Partners Fund V, L.P.		Wilmington	DE	Pacific Equity Partners		02/13/2015	3	6,184,458	10,534,025	10,534,025	4,121,557				(523,823)	634,422	6,694,180	1.783
000000-00-0	Pamlico Capital II, LP		Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3									66,607	1,035,059	2.939
000000-00-0	Pamlico Capital III, L.P.		Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3	2,635,257	18,106,921	18,106,921	3,530,090					18,140,939	4,478,757	5.385
000000-00-0	Pamlico Capital IV, L.P.		Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3	36,379,558	51,805,641	51,805,641	13,952,725					(1,576,950)	2,256,216	4.396
000000-00-0	Pamlico Capital V, L.P.		Wilmington	DE	Pamlico Capital Management, LP		04/27/2021	3	11,267,788	10,877,727	10,877,727	(390,060)						33,732,212	3.214
000000-00-0	Pamlico PrizeLogic Holdings LLC		Wilmington	DE	Pamlico Capital Management, LP		06/30/2016	3	197,330	220,473	220,473	23,143					145,911		1.667
000000-00-0	Pamlico SEI Holdings, LLC		Wilmington	DE	Pamlico Capital Management, LP		07/14/2015	3											2.790
000000-00-0	ParkerGale Capital LP		Dover	DE	ParkerGale Management, LP		05/27/2016	3	7,088,531	8,698,560	8,698,560	(2,580,791)					5,313,374	422,847	6.250
000000-00-0	Patamar Fund II LP		Grand Cayman	CYM	Patamar Capital LLC		12/08/2020		5,600,000	4,967,792	4,967,792	(632,208)						4,400,000	18.182
000000-00-0	Pegasus Partners V, L.P.		Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3	21,605,904	33,861,890	33,861,890	(150,261)						(330,127)	6.413
000000-00-0	Pentwater Event Fund LLC		Wilmington	DE	Pentwater Capital Management LP		09/25/2020			(307,755)	(307,755)	(3,905,133)					5,122,041		0.000
000000-00-0	Persuth Acquisitions, Inc.		Wilmington	DE	Perennials and Sutherland LLC		08/26/2020	3	4,119,476	4,447,774	4,447,774							(119,476)	4.000
000000-00-0	Pilot-NGC Holding, LLC		Dover	DE	Narrow Gauge Capital, LLC		12/30/2019	3	3,742,500	3,742,500	3,742,500								45.708
000000-00-0	Pine Brook Capital Partners II, L.P.		Wilmington	DE	Pine Brook Road Partners		11/01/2013		19,692,390	28,239,310	28,239,310	6,652,228					2,823,055	3,727,258	1.030
000000-00-0	Pine Brook Capital Partners, L.P.		Wilmington	DE	Pine Brook Capital Partners		10/08/2008		2,113,794	6,008,589	6,008,589	3,776,391						3,073,242	4.350
000000-00-0	PineBridge New Europe Partners, L.P.		George Town	CYM	PineBridge Investments Partners LLC		02/18/2000	3										583,390	3.696
000000-00-0	Pinebridge Global Emerging Markets Partners, LLC		Wilmington	DE	PineBridge Investments Partners LLC		08/20/1997	3	716,665	677,456	677,456							941,627	3.827

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Pinnacle IV, L.P.		Wilmington	DE	Pinnacle Ventures		05/26/2015	1	6,009,381	11,292,975	11,292,975	5,528,919						837,856	23.904
000000-00-0	Pinnacle Third Avenue, LP		Wilmington	DE	Pinnacle Ventures		07/11/2008	1	2,041,371	2,635,470	2,635,470	3,816,056		3,837,615				9,009,181	100.000
000000-00-0	Pitango Venture Capital Fund III		Wilmington	DE	Polaris Venture Capital L.L.C.		04/25/2000	1		1,746,299	1,746,299	109,410							7.040
000000-00-0	Pitango Venture Capital Fund IV, L.P.		George Town	CYM	Polaris Venture Capital L.L.C.		06/25/2004	1				(1,161,966)					1,783,220		11.630
000000-00-0	Pitango Venture Capital Fund V, LP		George Town	CYM	Polaris Venture Capital L.L.C.		08/15/2007	1	7,936,899	10,884,548	10,884,548	2,821,617						530,587	7.553
000000-00-0	Plaskolite PPC Investor LLC		Wilmington	DE	PPC Partners		12/11/2018	3	5,000,000	8,089,038	8,089,038	1,763,814							1.029
000000-00-0	Platinum Equity Capital Partners II, LP		Wilmington	DE	Platinum Equity Advisors LLC		10/18/2007		10,205,447	16,354,861	16,354,861	10,686,853					842,023	25,049,763	5.455
000000-00-0	Platinum Equity Capital Partners, LP		Wilmington	DE	Platinum Equity Advisors LLC		07/23/2004		2,788,408	4,010,534	4,010,534	2,207,349						9,085,498	4.286
000000-00-0	Plexus Equity Fund-A L.P.		Wilmington	DE	Plexus Capital, LLC		04/28/2021	3	1,043,807	894,112	894,112	(149,695)						8,950,000	4.000
000000-00-0	Plexus Fund III, LP		Wilmington	DE	Plexus Capital, LLC		09/17/2013	2	4,195,450	5,610,074	5,610,074	1,423,015					1,705,277	4,500,000	6.670
000000-00-0	Plexus Fund V-A, L.P.		Wilmington	DE	Plexus Capital, LLC		06/12/2020	2	3,134,466	3,464,778	3,464,778	433,290						6,865,534	5.714
000000-00-0	Potter Parent Holdco, LLC		wilmington	DE	Gryphon Advisors, LLC		12/19/2017	3	2,500,000	1,813,172	1,813,172								1.990
000000-00-0	PowerGrid Services (Common Equity)		WILMINGTON	DE	PowerGrid Services		09/21/2021	3	3,956,800	3,956,800	3,956,800								337.000
000000-00-0	ProPharma (Common Equity Add-on)		Wilmington	DE	ProPharma Group		06/04/2021	3	265,458	265,458	265,458								70.000
000000-00-0	ProPharma (Preferred Equity Add-on Series B)		Wilmington	DE	ProPharma Group		05/26/2021	3	4,029,231	4,029,231	4,029,231							3,970,769	70.000
000000-00-0	ProPharma - Common Equity		Wilmington	DE	ProPharma Group		11/13/2020	3	1,000,000	1,000,000	1,000,000							2,000,000	25.000
000000-00-0	Providence Equity Partners III		Wilmington	DE	Providence Equity Partners		01/22/1999	3											3.723
000000-00-0	Providence Equity Partners IV		Wilmington	DE	Providence Equity Partners		11/27/2000	3	207	27,861	27,861	8,846						3,276,211	1.452
000000-00-0	Providence Equity Partners V, L.P.		Wilmington	DE	Providence Equity Partners		04/04/2005	3	224,573	465,031	465,031	240,458						7,493,916	1.996
000000-00-0	Providence Equity Partners VI, L.P.		Wilmington	DE	Providence Equity Partners		03/16/2007	3	3,285,127	5,150,474	5,150,474	(6,204,449)					10,429,403	3,889,696	0.827
000000-00-0	Providence Equity Partners VII, L.P.		George Town	CYM	Providence Equity Partners		05/09/2012	3	21,106,241	49,060,882	49,060,882	15,094,745					13,076,405	4,046,753	0.990
000000-00-0	Providence Equity Partners VIII LP		Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3	29,541,131	37,347,985	37,347,985	9,309,403						19,420,873	0.833
000000-00-0	Prudential Capital Partners IV, L.P.		Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2	12,980,198	13,271,866	13,271,866	1,015,016					1,074,036	(1,082,961)	3.478
000000-00-0	Prudential Capital Partners V, L.P.		Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2	26,708,461	26,688,156	26,688,156	460,598					2,317,835	962,802	2.192
000000-00-0	QAS Equity		WILMINGTON	DE	QAS Ultimate Parent, LLC		07/15/2021	3	14,300,000	14,300,000	14,300,000								15.140
000000-00-0	Quad-C Partners IX LP		Wilmington	DE	Quad-C Management L.P.		04/26/2017	3	25,485,251	30,488,251	30,488,251	2,044,786					9,112,284	1,709,245	2.699
000000-00-0	Quad-C Partners VIII LP		Wilmington	DE	Quad-C Management L.P.		11/26/2012	3		2,461,934	2,461,934	2,461,934					10,489,911	4,159,589	5.889
000000-00-0	Quad-C Partners X, L.P.		Wilmington	DE	Quad-C Management L.P.		12/27/2021	3	3,372,043	3,372,043	3,372,043							36,627,957	2.667
000000-00-0	Quadria Capital Fund II LP		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019		20,951,777	20,656,040	20,656,040	929,522						9,036,816	12.150
000000-00-0	Quadria Capital Fund L.P.		George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015		10,209,905	22,804,141	22,804,141	3,867,449							6.670
000000-00-0	RC Equity Investors, L.P.		Wilmington	DE	Gridiron Capital		05/19/2017	3				(6,803,939)					17,541,474		2.550
000000-00-0	RCG (Common Equity)		WILMINGTON	DE	RCG Investments LLC		10/28/2021		9,000,000	9,000,000	9,000,000							3,500,000	12.820
000000-00-0	REGED TOPCO, LP		Charlotte	NC	Falfurrias Capital Partners		07/02/2015	3	14,924,231	11,483,549	11,483,549								6.869
000000-00-0	REL Acquisition Holdings, LP		Wilmington	DE	Audax Management Company, L.L.C.		07/22/2016	3	11,267,470	9,020,558	9,020,558	(1,245,597)							6.259
000000-00-0	REP Coinvest Holdings II-A, L.P.		Wilmington	DE	Ridgemont Equity Partners		02/03/2017	3				(203,100)					25,411,560	48,253	3.040
000000-00-0	REP HS TopCo Holdings, LLC		Dover	DE	Ridgemont Equity Partners		07/19/2017	3	10,000,000	6,217,820	6,217,820	(1,264,460)							7.394
000000-00-0	REP SEKO Holdings, L.P.		WILMINGTON	DE	SEKO		02/26/2021	2	2,246,042	2,246,042	2,246,042								7.081
000000-00-0	RESA Power (Class D Units)		wilmington	DE	RESA Power		12/15/2021		14,592	14,592	14,592								2,020.000
000000-00-0	RPC Equity Investors, LLC		Wilmington	DE	Gridiron Capital LLC		06/28/2019	3	6,400,000	4,340,965	4,340,965	(1,148)							4.676
000000-00-0	RRE Ventures VII, L.P.		Wilmington	DE	RRE Investors		09/26/2017	1	7,672,495	11,087,086	11,087,086	2,904,275					379,321	2,434,914	3.894
000000-00-0	RRE Ventures VIII, L.P.		Wilmington	DE	RRE Investors		08/24/2021	1	2,638,766	2,638,766	2,638,766							17,358,141	12.600
000000-00-0	RWC European Focus Fund Inc.		George Town	CYM	RWC Asset Advisors (US) LLC		04/24/2020		2,236,163	2,236,163	2,236,163	6,098,081		8,672,632					1.000
000000-00-0	Radial Equity I LP		Wilmington	DE	Radial Equity Partners		05/03/2021	3	4,852,580	3,817,348	3,817,348	(1,035,232)						27,025,613	8.000
000000-00-0	RedBird Series 2019, LP		Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3	26,156,184	32,902,524	32,902,524	5,640,496					2,173,096	4,602,611	0.030
000000-00-0	Resolute Fund II, LP		Wilmington	DE	The Jordan Company		10/15/2007	3	2,043,289	2,043,289	2,043,289	(882,873)					5,791,525	3,673,051	1.817
000000-00-0	Resolute Fund III, LP		Wilmington	DE	The Jordan Company		06/11/2014	3	10,166,561	12,855,870	12,855,870	1,047,719					5,841,133	3,903,773	1.094
000000-00-0	Resolute Fund IV, L.P.		Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3	29,084,826	48,237,104	48,237,104	4,209,467					7,976,817	5,679,734	1.250
000000-00-0	Resource Capital Fund VI, L.P.		Wilmington	DE	Resource Capital Funds		08/26/2020		6,159,198	6,855,287	6,855,287	4,759,720		4,063,631				1,777,171	0.590
000000-00-0	Revelstoke Capital Partners Fund II, L.P.		Wilmington	DE	Revelstoke Capital Management		07/23/2018	3	25,947,266	38,383,798	38,383,798	8,747,848					3,307,993	8,337,672	5.602
000000-00-0	Revelstoke III		Wilmington	DE	Revelstoke Capital Management		12/29/2021		3,190,079	3,190,079	3,190,079							36,809,921	2.670
000000-00-0	Revision Skincare Common Equity		Wilmington	DE	Revision Skincare		12/01/2021	2	2,830,000	2,830,000	2,830,000							707,500	2.460
000000-00-0	Rhone Partners IV, L.P.		Wilmington	DE	Rhone Capital		05/15/2012	3	8,736,039	8,907,038	8,907,038	1,145,578				(752,008)		670,299	2.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3	5,728,531	7,578,613	7,578,613	2,571,148						4,227,963	3.361
000000-00-0	Ridgemont Equity Partners I, LP		Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3	15,063,681	17,080,565	17,080,565	(5,938,710)					15,460,230	2,197,241	12.464
000000-00-0	Ridgemont Equity Partners II, LP		Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3	23,125,216	37,035,064	37,035,064	4,924,628					5,303,118	14,336,835	6.118
000000-00-0	Ridgemont Equity Partners III, L.P.		Wilmington	DE	Ridgemont Equity Partners		10/09/2019	3	42,651,742	48,310,303	48,340,966	20,884,052					24,209,181	12,202,742	3.636
000000-00-0	Riverside Capital Appreciation Fund VII, LP		Wilmington	DE	Riverside Co.		04/22/2019	3	37,051,799	52,657,267	52,657,267	9,882,219						12,370,205	6.693
000000-00-0	Riverside Strategic Capital Fund I, L.P.		Wilmington	DE	Riverside Co.		10/20/2015	2	19,082,745	19,082,745	19,082,745	1,252,154					2,296,323	5,789,222	7.568
000000-00-0	Roadsafe - Common Equity		Wilmington	DE	RoadSafe		04/16/2021		13,300,000	13,300,000	13,300,000								4.390
000000-00-0	Roark Capital Partners III, LP		Dover	DE	Roark Capital Management, LLC		08/26/2020	3	4,206,643	13,841,820	13,841,820	771,672					2,207,436	4,572,795	0.640
000000-00-0	Rohrer Equity Co-Invest		Wilmington	DE	Rohrer		03/15/2021	2	2,071,000	2,071,000	2,071,000								4.310
000000-00-0	Russia Partners III, LP		George Town	CYM	Siguler Guff & Company, LLC		08/14/2008	3	32,677,718	41,768,223	41,768,223	12,207,031						4,205,509	11.974
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.		Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3	7,225,858	14,442,117	14,442,117	2,111,034					16,507,320	5,302,136	10.000
000000-00-0	SP Fund - 2019		Ebene	MUS	Sabre Partners Managers Limited		12/16/2019		4,820,000	3,989,628	3,989,628	(62,758)						5,180,000	26.042
000000-00-0	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		12/15/2020	3	11,825,000	11,825,000	11,825,000								11.813
000000-00-0	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		09/01/2021	3	9,675,000	9,675,000	9,675,000								2,370.000
000000-00-0	SW Ingredients Blocker LLC		Wilmington	DE	Palladium Equity Partners		07/02/2018	3	12,933,908	12,947,520	12,947,520								9.733
000000-00-0	Samlyn Onshore Fund, LP		Wilmington	DE	Samlyn Capital, LLC		09/25/2020					(6,769,313)					8,069,350		0.000
000000-00-0	Seafood Kitchen Holdings, LLC		Wilmington	DE	Sentinel Capital Partners, LLC		12/15/2017	3	2,000,000	1,860,000	1,860,000	(257,372)							1.980
000000-00-0	Shoreline Equity Partners Fund, L.P.		Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3	9,993,577	8,785,776	8,785,776	873,166						15,006,423	7.692
000000-00-0	Shoreline Greens Investment, LP		Wilmington	DE	Shoreline Equity Partners, LLC		07/26/2019	3	1,871,220	1,040,330	1,040,330	(52,844)							3.163
000000-00-0	Sierra Ventures XII, L.P.		Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1	4,885,644	5,303,862	5,303,862	544,974						5,000,000	4.610
000000-00-0	SkyKnight Aero Holdings, LLC		Wilmington	DE	SkyKnight Capital II GP, LLC		10/17/2019	3	2,607,020	29,079,338	29,079,338	26,140,404					12,008,494		13.630
000000-00-0	SkyKnight Capital Fund III, L.P.		Wilmington	DE	Skynight Capital		04/29/2021	3	10,810,926	12,201,313	12,201,313	1,390,387						29,392,024	8.889
000000-00-0	Snow Phipps III, L.P.		Dover	DE	Snow Phipps Group, LLC		08/23/2016	3	17,804,886	26,701,795	26,701,795	1,345,268					22,620,724	6,535,677	4.380
000000-00-0	Solve Industrial Class A2 Units		WILMINGTON	DE	Solve Industrial		08/02/2021	3	1,812,500	1,812,500	1,812,500								2.570
000000-00-0	Southern HVAC (Preferred Equity)		WILMINGTON	DE	Southern HVAC		10/01/2021	3	2,121,341	2,121,341	2,121,341							43,293	20.000
000000-00-0	Southern HVAC Parent		WILMINGTON	DE	Southern HVAC		11/02/2021	3	402,751	402,751	402,751							8,219	200.000
000000-00-0	Spire Capital Partners IV, L.P.		Dover	DE	Spire Capital Management LLC		12/23/2020	3	6,166,733	5,737,893	5,737,893	(428,840)						14,695,825	4.211
000000-00-0	Stanton Common Equity		Wilmington	DE	Stanton Carpet		10/01/2021	3	4,324,324	4,324,324	4,324,324								3.690
000000-00-0	Star America Infrastructure Fund II, LP		Dover	DE	Star America Fund GP, II LLC		06/23/2020		35,971,434	36,789,868	36,789,868	1,919,459					135,841	39,025,133	10.000
000000-00-0	Sterling Group Partners V, L..P.		Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3	3,750,612	5,788,567	5,788,567	2,037,955						36,249,388	2.286
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)				Stonepeak Infrastructure Partners		12/30/2021	1	98,294,211	98,294,211	98,294,211							51,705,789	3.333
000000-00-0	Stonepeak Finland (Co-invest) Holdings LP.		Wilmington	DE	Stonepeak Infrastructure Partners		06/28/2016		26,295,753	32,688,467	32,688,467	3,517,829					1,778,982		33.110
000000-00-0	Stonepeak Global Renewables Fund		Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020		1,716,883	1,488,691	1,488,691	(423,272)						28,180,483	2.400
000000-00-0	Stonepeak Infrastructure Fund II, L.P.		Wilmington	DE	Stonepeak Associates II		02/12/2016		13,681,938	21,038,613	21,038,613	1,693,342					2,795,862	3,779,870	0.710
000000-00-0	Strategic Value Special Situations Fund I, L.P.		Wilmington	DE	Strategic Value Partners		08/28/2009		2,294,605	5,529,703	5,529,703	944,648					277,235	158,801	18.476
000000-00-0	Summit Park III, L.P.		Dover	DE	Summit Park, LLC		01/23/2019	3	10,027,919	8,920,495	8,920,495	(307,352)						4,860,040	6.667
000000-00-0	Surgent NPC Holdco, LP		Wilmington	DE	NexPhase Capital Fund IV, GP		11/13/2019	3	12,257,626	11,686,015	11,686,015								13.794
000000-00-0	Sverica Capital Partners IV, LP		Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3	16,733,131	20,118,749	20,118,749	(833,430)					8,761,027	(2,500)	7.036
000000-00-0	TCL Aventura, L.P.		Wilmington	DE	Landmark Equity Advisors, LLC		10/25/2011	1		60,502,605	60,502,605	18,127,370					17,034,146	1,460,342	69.480
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF		Wilmington	DE	Tikehau Investment Management SAS		04/01/2021		31,099,553	31,099,553	31,099,553							18,900,000	1.667
000000-00-0	TFCP III Co-Investment A LP		St. Peter Port		Terra Firma		08/26/2008	3										455,214	5.496
000000-00-0	TFCP III Co-Investment LP		St. Peter Port		Terra Firma		12/04/2007	3											4.022
000000-00-0	TGA Beachview Investor Member, LLC		Wilmington	DE	Peak Capital		11/10/2020												44.175
000000-00-0	TI Sponsor Co-Invest, L.P.		Wilmington	DE	Gryphon Partners		08/31/2018	3	3,134,680	3,134,680	3,134,680							1,050,001	1.949
000000-00-0	TPF II, L.P.		Wilmington	DE	Tenaska Power Fund		12/03/2007		2,343,338	1,898,236	1,898,236	(249,219)						9,926,752	4.450
000000-00-0	TPG Partners IV, L.P.		Wilmington	DE	Texas Pacific Group		12/29/2003	3		92,822	92,822	(562,333)					599,015	4,394,872	1.034
000000-00-0	TPG Partners V, LP		Wilmington	DE	Texas Pacific Group		06/27/2006	3		393,164	393,164	(1,216,776)					674,129	19,219,189	0.976
000000-00-0	TPG Public Equity Partners Long Opportunities-A, L.P.		Wilmington	DE	TPG Public Equity Partners		03/01/2020			643,493	643,493	(4,277,581)					9,190,132		100.000
000000-00-0	TPG Solar Coinvest LLC/SunGuard		Wilmington	DE	Texas Pacific Group		08/08/2005	3											17.540
000000-00-0	TWC II ACD CO-INVEST, L.P.		Wilmington	DE	ACD		12/01/2020	3	8,834,746	8,834,746	8,834,746								7.487
000000-00-0	TWC Transflo Co-Invest, L.P.		Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3	7,364,676	12,525,298	12,525,298	1,939,174					2,941,490		46.774
000000-00-0	TZ Parent Holding, LLC		Wilmington	DE	PNC RiverArch Capital		03/27/2018	3	8,479,279	6,135,456	6,135,456	(1,137,229)							12.156

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TZP Capital Partners III, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	6,995,745	8,746,902	8,746,902	2,344,147					81,288	2,473,972	2.000
000000-00-0	TZP Small Cap Partners I, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	8,075,338	10,474,681	10,474,681	465,968					2,106,748	897,015	5.710
000000-00-0	Tailwind Capital Partners II, L.P.		Wilmington	DE	Tailwind Capital Partners		05/15/2015	3	13,865,641	23,591,965	23,591,965	2,005,010					5,140,463	6,196,311	3.158
000000-00-0	Tailwind Capital Partners III, L.P.		Wilmington	DE	Tailwind Capital Partners		09/27/2018	3	25,965,304	29,879,579	29,879,579	7,443,495					2,172,094	11,929,356	2.834
000000-00-0	Tailwind Distinct Investor LP		Wilmington	DE	Tailwind Capital Partners		03/30/2016	3	5,062,677	13,050,947	13,050,947	428,587					(3,464)		6.928
000000-00-0	Taiyo Hinata Fund, L.P.		Wilmington	DE	Taiyo Pacific Partners, L.P.		03/01/2020		16,532,572	16,532,572	16,532,572						1,348,703		1.000
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Falfurrias Equity Partners III, LLC		04/08/2019	3	66,086	66,086	66,086								1.340
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Etech		09/01/2021	3	740,637	740,637	740,637								2.233
000000-00-0	Tenex Capital Partners III, L.P.		WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3									4,526,212	35,017,132	4.000
000000-00-0	Terra Firma Capital Partners II, L.P.		London	GBR	Terra Firma		12/02/2003	3	21,189	12,866	12,866	(11,995)				(8,784)		84,814	2.062
000000-00-0	Terra Firma Capital Partners III, L.P.		St. Peter Port		Terra Firma		03/27/2007	3		(35)	(35)	(464,528)				(117,984)	365,285	327,832	1.412
000000-00-0	The Jamison			DE	Jair Lynch Real Estate Partners		11/03/2020		495,000	495,000	495,000							30,355,000	99.000
000000-00-0	The Resolute Fund V, LP		Wilmington	DE	The Jordan Company		09/07/2021	3	12,078,421	23,388,300	23,388,300	11,309,879					14,199	27,921,579	0.898
000000-00-0	Third Rock Ventures III, L.P.		Wilmington	DE	Third Rock Ventures, LLC		08/26/2020	1		4,707,240	4,707,240	(2,056,571)					3,390,228	1,882,475	0.969
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.		Ontario	OH	TorQuest Partners		07/02/2021	3	6,317,681	8,640,194	8,640,194	2,433,022				(110,509)		25,408,166	3.636
000000-00-0	TorQuest Partners Fund IV, LP		Toronto	CAN	TorQuest Partners		08/31/2016	3	19,346,856	40,894,748	40,894,748	16,644,475			204,691		224,211	1,162,793	3.240
000000-00-0	TranSystems Holdings, Inc.		Wilmington	DE	TranSystems		03/31/2021	2	1,906,000	1,906,000	1,906,000								2.850
000000-00-0	Trident III, L.P.		George Town	CYM	Stone Point Capital LLC		04/26/2004	3											4.680
000000-00-0	Trident IV, LP		George Town	CYM	Stone Point Capital LLC		05/10/2007	3	7,037,714	13,395,692	13,395,692	7,129,946					1,157,284	7,487,262	3.640
000000-00-0	Trident VII, LP		Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3	22,316,522	39,036,135	39,036,135	12,762,802					1,572,690	1,429,598	0.695
000000-00-0	Trident VIII, LP		Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3	22,631,034	27,860,668	27,860,668	5,284,163					815	2,365,717	0.435
000000-00-0	Trinity Hunt Partners IV		Wilmington	DE	Trinity Hunt Partners		11/05/2012	3	4,264,315	13,333,166	13,333,166	9,068,851					15,273,874	4,627,642	14.244
000000-00-0	Trinity Hunt Partners V, LP		Wilmington	DE	THPV, LP		01/17/2018	3	24,512,653	44,158,404	44,158,404	14,121,622						5,486,151	8.571
000000-00-0	Trinity Inclusion Limited		Ebene	MUS	LeapFrog Investments Ltd		03/15/2018		12,071,738	10,773,057	10,773,057							382,394	25.572
000000-00-0	Tritium I, L.P.		Dover	DE	Tritium I Partners, L.P.		12/19/2014	3	4,285,610	29,099,287	29,099,287	17,059,249						3,991,033	9.251
000000-00-0	Tritium II, L.P.		Dover	DE	Tritium II Partners, L.P.		11/13/2019	3	20,591,865	27,695,338	27,695,338	9,168,782					27,123	9,408,135	8.200
000000-00-0	TruArc Fund IV, L.P.		Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3	9,069,811	8,703,646	8,703,646	(366,165)						30,929,205	4.000
000000-00-0	True Wind Capital II, L.P.		Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3	11,071,078	15,131,845	15,131,845	4,060,767						38,821,602	6.250
000000-00-0	True Wind Capital, L.P.		Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3	25,888,554	35,261,539	35,261,539	(4,089,384)					15,322,429	9,416,623	7.407
000000-00-0	TwinMed (Equity Co-Invest)		Wilmington	DE	Bison Capital Asset Management, LLC		11/06/2017	3	10,000,000	4,688,378	4,688,378	(1,030,971)							26.670
000000-00-0	Tybourne Long Opportunities (US) Fund		Wilmington	DE	Tybourne Capital Management Limited		03/01/2020					(5,841,233)					9,143,498		1.000
000000-00-0	Upfront IV, L.P.		Wilmington	DE	Upfront Ventures		07/24/2020	1		16,985,297	16,985,297	7,752,183					3,400,147	3,429,282	0.000
000000-00-0	Upfront VI, L.P.		Wilmington	DE	Upfront Ventures		07/08/2020	1	1,671,394	3,086,191	3,086,191	1,023,320					5	828,209	0.000
000000-00-0	V-Sky Co-Invest Aggregator LP		WILMINGTON	DE	Stratus		07/28/2021	3	8,700,000	8,700,000	8,700,000								36.250
000000-00-0	VCP-EDC CO-INVEST, LLC		Wilmington	DE	Vestar Capital Partners		06/12/2017	3	13,757,644	18,007,939	18,007,939	(8,066)							38.660
000000-00-0	VES Holding Company, LLC (Equity)		Wilmington	DE	Wind Point Partners		06/01/2017	3											50.000
000000-00-0	VH Aggregator, LLC		Wilmington	DE	Vessco		12/30/2020	2	2,488,787	2,488,787	2,488,787							1,244,393	3.700
000000-00-0	Valicor PPC FT Investor LLC		Wilmington	DE	PPC Partners		07/24/2019	3	3,719,475	2,257,051	2,257,051	43,004							1.434
000000-00-0	ValueAct Capital Partners II, L.P.		Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020					(6,240,537)					9,955,665		0.000
000000-00-0	ValueAct Spring Partners, L.P.		Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020			428,013	428,013	(478,466)					1,351,592		0.000
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.		Palo Alto	CA	Vertical Venture Partners, LLC		12/10/2021	1	1,500,000	1,500,000	1,500,000							8,500,000	0.000
000000-00-0	Vertical Venture Partners II, L.P.		Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1	8,000,000	10,441,389	10,441,389	2,379,362						2,000,000	12.980
000000-00-0	Vertical Ventures Partners III L.P		Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1	2,000,000	2,000,000	2,000,000							8,000,000	10.000
000000-00-0	Vestar Capital Partners IV, L.P.		Wilmington	DE	Vestar Capital Partners		12/15/1999	3		169,248	169,248	1,035						358,716	1.008
000000-00-0	Vestar Capital Partners V, L.P.		George Town	CYM	Vestar Capital Partners		12/19/2005	3	7,055,289	5,702,429	5,702,429	2,483,292						(41,988)	4.630
000000-00-0	Vestar Capital Partners VI, L.P.		George Town	CYM	Vestar Capital Partners		03/30/2012	3	26,377,791	33,012,582	33,012,582	6,634,791					1,612,217	21,324	8.151
000000-00-0	Vestar Capital Partners VII, L.P.		Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3	37,500,673	47,035,194	47,035,194	7,327,288						22,451,004	7.333
000000-00-0	Vetta, LLC fka J. America (Equity Co-Invest)		Wilmington	DE	Blue Point Capital Partners, LLC		03/25/2016	3											4.570
000000-00-0	Vortex Doors Co-Invest		Wilmington	DE	Vortex Doors		11/29/2021	3	4,880,000	4,880,000	4,880,000							1,220,000	7.500
000000-00-0	W50 PARENT LLC		Dover	DE	Morgan Stanley Capital Partners VI GP, LP		01/10/2020	3	5,065,879	2,590,750	2,590,750	(2,475,129)							5.726
000000-00-0	WCAS XIII, L.P.		Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3	15,815,155	19,600,223	19,600,223	3,674,657					792,714	11,824,617	0.750
000000-00-0	WCP S-One Holdings LLC		Dover	DE	Wellspring Capital Management		02/01/2018	3	4,125,000	2,893,498	2,893,498	(648,261)							3.825
000000-00-0	WLR Recovery Fund IV, LP		Wilmington	DE	WL Ross		12/14/2007		909,452	1,422,649	1,422,649	1,872,640		915,475			54,071	9,565,721	2.446
000000-00-0	WLR Recovery Fund V, L.P.		Wilmington	DE	WL Ross		10/14/2011		7,626,746	9,150,705	9,150,705	5,166,021		3,956,106			474,316	1,183,545	3.869

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WPP Tropicale Holdings, LLC		Wilmington	DE	Tropicale Foods		09/01/2021	3	48,175	48,175	48,175								100.000
000000-00-0	WPP Tropicale Holdings, LLC		Wilmington	DE	Wind Point Investors IX, L.P.		01/10/2020	3	1,267,000	1,267,000	1,267,000								1.635
000000-00-0	WSC Holdings Aggregator LLC		Wilmington	DE	Wittichen Supply Co.		07/30/2021	2	4,702,815	4,702,815	4,702,815							1,175,704	6.180
000000-00-0	WWEX UNI Topco Holdings, LLC		Wilmington	DE	Ridgemont Equity Partners		09/30/2015	3	1,012,314	2,879,441	2,879,441	(25,300)							0.658
000000-00-0	Warburg Pincus Private Equity IX, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		08/05/2005	3		855,621	855,621	(1,609,207)					1,289,887		0.938
000000-00-0	Warburg Pincus Private Equity VIII, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		08/03/2001	3											0.843
000000-00-0	Warburg Pincus Private Equity XII, L.P.		Wilmington	DE	Warburg Pincus LLC		01/19/2016	3	5,596	5,596	5,596								0.312
000000-00-0	Warburg, Pincus Equity Prtnrs, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		06/26/1998	3		196,211	196,211	(610)							0.800
000000-00-0	Warburg, Pincus International, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		06/22/2000	3											1.400
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP		Grand Cayman	CYM	Waterton Global Resource Management		08/26/2020			5,016,074	5,016,074	(248,407)					996,742	8,172,520	1.241
000000-00-0	Wayzata Opportunities Fund II, L.P.		Wilmington	DE	Wayzata Investment Partners LLC		07/15/2008					(1,339,157)					2,556,799			2.309
000000-00-0	Webster Equity Partners V, L.P.		WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3	8,955,000	8,955,000	8,955,000							21,045,000	3.000
000000-00-0	Wellspring Capital Partners VI, L.P.		Ugland House	CYM	Wellspring Capital Management		04/27/2018	3	36,281,561	44,773,325	44,773,325	8,094,403					5,489,462	3,729,690	2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.		Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3	13,605,874	29,964,124	29,964,124	2,603,976					7,173,672	824,422	0.951
000000-00-0	White Deer Energy II, L.P.		George Town	CYM	White Deer Energy		03/22/2013		8,493,704	12,552,086	12,552,086	3,451,088					46,506	2,785,556	1.797
000000-00-0	White Deer Energy, L.P.		George Town	CYM	White Deer Energy		10/30/2009		3,286,488	3,875,207	3,875,207	588,719						13,990,368	12.160
000000-00-0	Whitson's (Common Equity)		Wilmington	DE	Whitson's Culinary Group		08/27/2021	3	6,000,000	6,000,000	6,000,000								2,050.000
000000-00-0	Wind Point Partners IX		Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3	28,584,462	28,898,299	28,898,299	1,532,948						22,371,829	4.000
000000-00-0	Wind Point Partners VIII		Wilmington	DE	Wind Point Partners		01/03/2017	3	28,639,100	42,779,340	42,779,340	9,397,000					11,931,779	10,280,384	4.186
000000-00-0	Winsight (Equity-Invest)		Wilmington	DE	Pamlico Capital Management, LP		01/31/2017	3		54,742	54,742	262,659		500,000					0.677
000000-00-0	ZMC II, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3	17,128,964	42,637,885	42,637,885	12,592,271					40,312,295	2,128,183	7.216
000000-00-0	ZMC III, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3	8,163,939	7,165,472	7,165,472	(561,762)						21,826,667	4.615
000000-00-0	Trench Safety Solutions Holdings, LLC		Wilmington	DE	Trench Plate Rental Company		12/03/2020	3	5,642,764	5,642,764	5,642,764								1.667
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,745,299,196	9,209,412,685	9,209,443,348	1,178,026,427		68,312,051		(7,574,749)	1,758,167,966	3,487,576,634	XXX
000000-00-0	Active Extension Fund III, LLC		Wilmington	DE	Teachers Advisors, Inc.		03/31/2008											(30,760,688)	100.000
000000-00-0	Infra Alpha, LLC		Wilmington	DE	EMG Investments, LLC		12/21/2010		1,230			(1,230)					63,067		100.000
000000-00-0	DWM Inclusive Finance Equity Fund II		Luxembourg	LUX	DWM Funds S.a.r.l		01/10/2014		19,888,227	17,041,134	17,041,134	(420,132)							44.146
000000-00-0	TIAA Stonepeak Fund I, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		150,461,742	150,461,741	150,461,741	(5,044,497)					25,047,629	41,980,464	100.000
000000-00-0	DWM MICROFINANCE EQUITY FUND I		Luxembourg	LUX	DWM Funds S.a.r.l		03/02/2009		6,812,152	13,861,681	13,861,681	1,751,892							48.780
000000-00-0	TIAA Stonepeak Investments II, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		1,271,253	139,083,158	139,083,158	70,174,642					25,823,267		100.000
000000-00-0	EPP LFG I, LLC		Wilmington	DE	Energy Power Partners		11/03/2011		843,890	2,359,572	2,359,572	1,515,682						503,616	49.000
000000-00-0	TIAA Infrastructure Investments, LLC		Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011		766,131,792	595,448,933	595,448,933	(39,676,327)					5,931,651		100.000
000000-00-0	Envisage Information Systems, LLC		New York	NY	Teachers Advisors, Inc.		03/31/2014			(27,000)	(27,000)							(504,400)	100.000
000000-00-0	TIAA Oil & Gas Investments, LLC		Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011		34,599,412	29,026,236	29,026,236	(864,213)							100.000
000000-00-0	FCP-ASC Holdings, LLC		Wilmington	DE	Falfurrias Capital Partners		06/30/2014	3											25.193
000000-00-0	TIAA SynGas, LLC		Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011		50,734,638	36,956,865	36,956,865	(2,668,322)					5,451,019		100.000
000000-00-0	Growth Capital Fund I, LP		Dover	DE	Winslow Capital Management, LLC		01/04/2016	1	94,565,022	164,299,916	164,299,916	37,791,876							94.000
000000-00-0	730 Transmission LLC		Wilmington	DE	TIAA		07/27/2020		115,232,146	77,012,761	77,012,761	(36,619,887)					9,324		100.000
000000-00-0	Landed Educator Retention Fund		Dover	DE	Landed Management Company, LLC		10/21/2019		20,695,808	25,855,577	25,855,577	4,214,832					889,392	67,975	55.560
000000-00-0	UK PPP Investments LP		London	GBR	TIAA		09/26/2016		20,781,593	1,154	1,154	2,883,349				(43,098)		25,811	100.000
000000-00-0	Liberty M & R SPV II, LP		Wilmington	DE	Energy & Minerals Group		03/12/2010												100.000
000000-00-0	730 Data Centers LLC		Wilmington	DE	TIAA		07/18/2016		151,393,708	38,928,667	38,928,667	(41,827,455)							100.000
000000-00-0	NBPT Aggregator LLC		WILMINGTON	DE	Physical Rehabilitation Network		02/01/2021	2	2,652,467	2,652,467	2,652,467							1,326,233	700.000
000000-00-0	730 Power Development LLC		Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014		147,998,191	113,583,609	113,583,609	(28,431,619)		119,298,475					100.000
000000-00-0	Nuveen Global Impact Fund LP		Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020		28,913,035	27,634,742	27,634,742	(1,278,293)						71,086,124	66.667
000000-00-0	730 Telecom, LLC		Wilmington	DE	TIAA		10/19/2015		31,093,584	37,887,806	37,887,806	(15,938,482)					16,282,092	192,198	100.000
000000-00-0	Nuveen CLO Issuance Fund LP		Wilmington	DE			09/28/2020		61,142,188	66,894,952	66,894,952	(5,752,764)							0.000
000000-00-0	ActOil Colorado, LLC		Wilmington	DE	Great Western Petroleum, LLC		08/02/2013		85,320,994	38,357,000	38,357,000	38,403,526							100.000
000000-00-0	PC Creekside Village, LLC		Newark	DE	Peak Capital		06/01/2020												95.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TIAA Wind Investments LLC		Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012		110,155,142	185,996,457	185,996,457	(1,596,709)					11,804,496		100.000
000000-00-0	REP Coinvest III TEC, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2020	3	16,030,996	16,030,996	16,030,996								16.447
000000-00-0	730 Darwin Holdings, LLC		Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021		376			(376)							100.000
000000-00-0	Siguler Guff Third Avenue, L.P.		Wilmington	DE	Siguler Guff & Company, LLC		06/18/2004	3		231,156	231,156	186,110					189,436		99.990
000000-00-0	730 Fiber LLC		Wilmington	DE	Arcadian Infracom, LLC		09/22/2021		7,606,502	7,606,126	7,606,126	(376)						132,393,874	100.000
000000-00-0	TIAA GBS Holding LLC		Wilmington	DE	Teachers Advisors, Inc.		03/18/2016		26,630,000	54,032,477	54,032,477	6,930,797							100.000
000000-00-0	Energy Capital Partners SMA		Wilmington	DE	TIAA		07/20/2021		240,895			(240,895)						200,000,000	100.000
000000-00-0	TIAA Global Equity Income, LLC		Wilmington	DE	Teachers Advisors, Inc.		06/27/2013		64,215	91,040	91,040	(5,979)						125,000,000	100.000
000000-00-0	Canadian Infrastructure investments, LLC		Wilmington	DE	TIAA		09/02/2021		19,064,723	32,596,036	32,596,036	(103,605,979)						350,935,500	100.000
000000-00-0	TIAA SMA Strategies LLC		Wilmington	DE	Teachers Advisors, Inc.		06/30/2016		73,457,334	87,203,136	87,203,136	16,797,265						4,655,931	100.000
000000-00-0	TIAA Shared Services, LLC		Wilmington	DE	TIAA		04/28/2021		45,674	45,674	45,674			340,154,326				209,800,000	100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC		New York	NY	TIAA		12/27/2012		198,629,910	226,694,189	226,694,189	28,064,279		66,748,429				(1,487,000,000)	100.000
000000-00-0	TIAA-CREF Redwood, LLC		Wilmington	DE	TIAA		12/27/2012		10,453,535	20,810,857	20,810,857	10,357,323						(176,912,205)	100.000
000000-00-0	TIAA-Cref Insurance Agency, LLC		Wilmington	DE	TIAA		09/29/2020			(1,955,628)	(1,955,628)	(391,861)							100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.		Dover	DE	Winslow Capital Management, LLC		10/11/2019	1	97,108,435	159,121,213	159,121,213	59,475,920					1,005,533	96,434,462	25.000
2099999. Joint Venture Interests - Common Stock - Affiliated									2,350,020,809	2,365,824,700	2,365,824,700	(5,817,903)		526,201,230		(43,098)	92,518,129	(460,775,105)	XXX
	RAHF IV Shore Hill Member, LLC		N/A	DE	TIAA		07/01/2021		13,934,926	23,771,260	14,097,015	231,979							100.000
000000-00-0	TGA Peaceable Investor Member LLC		Wilmington	DE	Peaceable Street Capital		02/05/2021	3	50,530,185	50,035,588	50,035,588	(494,597)					352,713	363,032	14.200
000000-00-0	A&E Real Estate Partnership II LLC		Dover	DE	A&E Asset Management, LLC		08/26/2020		11,869,412	10,930,705	10,930,705	497,703						(39,963)	2.270
000000-00-0	Activum SG Fund VI L.P.		Channel Islands		Activum SG		07/23/2020		5,208,542	5,352,915	5,352,915	620,532				(292,105)		4,896,219	2.230
000000-00-0	Avanath Affordable Housing I, LLC		Wilmington	DE	Avanath Capital Management		07/31/2016												21.350
000000-00-0	Avanath Affordable Housing II, LLC		Wilmington	DE	Avanath Capital Management		07/31/2016					4,841,897					16,612,112	555,229	11.900
000000-00-0	Avanath Affordable Housing III, LLC		Wilmington	DE	Avanath Capital Management		04/17/2017		45,822,258	49,710,938	49,710,938	3,894,820					2,301,290	2,371,877	15.724
000000-00-0	Avanath Affordable Housing IV, LLC		Wilmington	DE	Avanath Capital Management		12/03/2019		18,147,456	16,534,026	16,534,026	(126,290)						26,166,606	27.966
000000-00-0	Bain Capital Real Estate Fund I		Dover	DE	Bain Capital Partners, LLC		08/26/2020		5,311,725	5,772,049	5,772,049	308,755					191,985	3,804,662	0.620
000000-00-0	CPCR Opportunity Fund I		New York	NY	CPC Resources, Inc.		07/31/2016			16,346	16,346								11.760
000000-00-0	CPCR Opportunity Fund II		New York	NY	CPC Resources, Inc.		07/31/2016			(1)	(1)								20.000
000000-00-0	Campbell Opp Timber Fund-A, L.P. (Temple Inland)		Wilmington	DE	The Campbell Group		02/29/2008			2,631,613	2,631,613	(755,632)							6.120
000000-00-0	Landed Homeownership Impact Fund, LP		Wilmington	DE			06/13/2017		2,275,000	2,478,251	2,478,251	(203,251)							0.000
000000-00-0	China Designer Outlet Mall SA		Luxembourg	LUX	TH Real Estate (Silk Road Fund)		07/31/2016										308,955	94,015	25.751
000000-00-0	Community Reinvestments Partners II, LP		Wilmington	DE	Atlantic American Capital Advisors, LLC		07/31/2016		2,726	2,200,684	2,200,684	68,916					824,964	293,051	29.310
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp		Amsterdam	NLD	DIF Management B.V.		06/10/2021		20,877,026	21,971,869	21,971,869	1,656,624				(562,450)		36,832,092	4.941
000000-00-0	Enterprise Homes Preservation Fund, LLC		Baltimore	MD	Enterprise Homes, Inc.		07/28/2017		22,011,475	28,863,447	28,863,447	2,408,138							70.364
000000-00-0	Enterprise Multifamily Opportunity Fund I, LLC		Columbia	MD	Enterprise Community Investments, Inc		07/31/2016			149,838	149,838	(254,416)					3,103,219	672,134	28.320
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC		Columbia	MD	Enterprise Community Investments, Inc		12/22/2017		16,081,939	20,367,119	20,367,119	2,904,158							18.223
000000-00-0	Enterprise Preservation Fund IV, LLC		Columbia	MD	Enterprise Community Investments, Inc		08/10/2020		22,639,475	21,704,832	21,704,832	(934,642)						26,180,599	29.762
000000-00-0	FIA Timber Growth Fund		Wilmington	DE	Forest Investment Associates		03/09/2009		36,008,577	72,371,019	72,371,019	(3,124,107)					1,182,406	1,503,517	23.341
000000-00-0	FIDELITY NATIONAL TITLE COMPANY		Wilmington	DE	Peak Capital		04/06/2021	1											95.000
000000-00-0	GTI8 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017		41,659,429	88,453,272	88,453,272	20,517,255							97.785
000000-00-0	GTI9 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017		67,452,614	64,629,231	64,629,231	2,194,177							86.705
000000-00-0	Gerding Edlen Green Cities Fund, L.P.		Wilmington	DE	Gerding Edlen Development, Inc.		07/31/2016											209,630	16.450
000000-00-0	Green Courte Real Estate Partners IV, LLC		Dover	DE	Green Courte Partners, LLC		08/26/2020		943,032	3,964,288	3,964,288	274,579						4,306,968	1.040
000000-00-0	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries		Raleigh	NC	The Forestland Group		06/29/2011		35,897,143	44,080,660	44,080,660	403,572					759,147		21.768
000000-00-0	Heartwood Forestland REIT, LLC		Raleigh	NC	The Forestland Group		12/07/2007		42,917,560	80,912,192	80,912,192	14,249,011					2,300,537		11.007
000000-00-0	Hines European Development		Wilmington	DE	Hines		06/23/2017		3,083,311	17,563,639	17,563,639	8,005,870				(1,151,019)		140,700,383	33.590
000000-00-0	Hines India Fund		Wilmington	DE	Hines		07/31/2016		1,565,554	779,687	779,687	16,033,267						15,297,500	25.000
000000-00-0	Hudson Valley Preservation Fund II, LLC		Wilmington	DE	Hudson Valley Property Group, LLC		10/02/2020		13,381,830	12,780,402	12,780,402	(601,427)						11,458,043	33.333
000000-00-0	Hudson Valley Preservation Fund LLC		Wilmington	DE	Hudson Valley Property Group, LLC		03/21/2019		6,470,319	20,897,500	20,897,500	8,640,048					(2,832,182)		25.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	IMT Capital Fund II, L.P.		Wilmington	DE	IMT Capital Partners, LLC		08/26/2020			921,734	921,734	(100,912)					395,351	7,395,351	2.000
000000-00-0	IMT Capital Fund III, LP		Dover	DE	IMT Capital Partners, LLC		08/26/2020			2,127,099	2,127,099	(740,494)					927,291	4,980,561	1.220
000000-00-0	IMT Capital Fund IV, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		6,095,665	11,491,973	11,491,973	1,642,763					383,428	1,800,463	1.590
000000-00-0	IMT Capital Fund V, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		7,221,866	8,055,682	8,055,682	836,873						1,809,844	1.160
000000-00-0	Impact PCCP IV LLC		Wilmington	DE	Pacific Coast Capital Partners LLC		07/31/2016		57,082	2,682,359	2,682,359	(296,992)					745,042	31,850	57.080
000000-00-0	Meadow Real Estate Fund II, LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		241,056	300,125	300,125	(85,315)						6,758,944	2.370
000000-00-0	Meadow Real Estate Fund III LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		6,545,781	5,469,026	5,469,026	1,434,668		3,202,713				251,506	2.660
000000-00-0	Meadow Real Estate Fund IV LP		Wilmington	DE	Meadow Partners LLC		08/14/2020		1,539,370	6,097,987	6,097,987	913,248						3,710,630	1.730
000000-00-0	Meadow Real Estate Fund V LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		8,475,287	9,776,194	9,776,194	1,146,524						1,224,713	3.391
000000-00-0	Metropolitan Workforce Housing Fund LLC		New York	NY	Phoenix Realty Group, LLC		07/31/2016			311,346	311,346	(5,898)							8.620
000000-00-0	NRFC Inception IA, LP		Wilmington	DE	Northstar		07/31/2016					130					212,340	(19,194,211)	49.000
000000-00-0	NRFC Inception IB, LP		Wilmington	DE	Northstar		07/31/2016		5,801,541	4,162,411	4,162,411	2,335,889		3,975,019				(2,226,238)	49.000
000000-00-0	NRFC Inception II, LP		Wilmington	DE	Northstar		07/31/2016		17,054,719	16,932,694	16,932,694	(17,167)						3,102,487	49.000
000000-00-0	NRFC Inception IIA, LP		Wilmington	DE	Northstar		07/31/2016		6,310,456	6,303,928	6,303,928	2,996,093		3,002,621				(3,102,487)	49.000
000000-00-0	NRFC Inception, LP		Wilmington	DE	Northstar		07/31/2016		28,285,340	27,196,748	27,196,748	(822,568)						21,420,449	49.000
000000-00-0	Northwest Louisiana Community Development Fund I		Wilmington	DE	Northwest Louisiana Strategic Action Council		07/31/2016			95,783	95,783								32.790
000000-00-0	Northwood Real Estate Partners LP Series II		Wilmington	DE	Northwood Investors LLC		07/31/2020		4,997,786	12,692,609	12,692,609	1,736,039					981,738	4,109,036	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV		Wilmington	DE	Northwood Investors LLC		08/26/2020		1,991,934	4,664,633	4,664,633	1,006,994					228,684	2,611,084	0.610
000000-00-0	O'Connor North American Property Partners, L.P.		Wilmington	DE	O'Connor North American Management Partners, LLC		07/31/2016		10,978	3,307,330	3,307,330	(16,192)						(16,941)	6.633
000000-00-0	RAHF IV SHORE HILL MEMBER, LLC		Dover	DE	Jonathan Rose Companies		11/05/2018					72,670							28.328
000000-00-0	Redcar Fund I LP		Dover	DE	Redcar Properties, Ltd.		08/26/2020		5,864,548	6,001,814	6,001,814	337,772						3,435,452	2.470
000000-00-0	Riverstone LLC		Wilmington	DE	Alliant Strategic Investments		03/01/2021												95.000
000000-00-0	Rose Affordable Housing Preservation Fund IV		Dover	DE	Jonathon Rose Companies, LLC		07/12/2016		50,244,434	78,229,917	78,229,917	4,975,333					2,065,626		32.088
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.		Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019		25,210,274	23,636,404	23,636,404	(797,326)						24,500,000	27.180
000000-00-0	Rose Affordable Housing Preservation Fund, LLC		Dover	DE	Jonathon Rose Companies, LLC		07/31/2016		18,712,361	17,697,824	17,697,824	7,178,549							96.990
000000-00-0	Rose Smart Growth Investment Fund I-A, LP		Dover	DE	Jonathon Rose Companies, LLC		07/31/2016										1,633,590		100.000
000000-00-0	Stonelake Opportunity Partners II, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		08/11/2020		1,684,105	5,064,485	5,064,485	134,655						5,315,895	5.930
000000-00-0	Stonelake Opportunity Partners III, L.P.		Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		412,272	1,054,518	1,054,518	31,496					292,644	3,192,908	2.840
000000-00-0	Stonelake Opportunity Partners IV, LP		Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		4,547,035	8,275,765	8,275,765	908,235					5,292,824	7,496,934	5.725
000000-00-0	Stonelake Opportunity Partners V, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		08/26/2020		8,868,180	12,032,659	12,032,659	3,066,300						3,631,820	3.846
000000-00-0	TGA NEX INVESTOR LLC		Wilmington	DE	NexCore Companies		06/03/2020		66,017,144	67,545,447	67,545,447	1,528,303							16.200
000000-00-0	TGA NYCAHP II Investor Member LLC		Wilmington	DE	Hudson Valley Property Group, LLC		12/18/2020												89.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II		Wilmington	DE	Turner Impact Capital		06/23/2016		2,994,318	1,634,951	1,634,951	(1,359,367)					240,106	1,532,233	3.185
000000-00-0	UHS Ventures III COI, LLC		Wilmington	DE	A&E Asset Management, LLC		08/26/2020		2,540,733	2,427,336	2,427,336	(153,099)						(40,733)	5.520
000000-00-0	Urban Strategy America Fund, L.P.		Wilmington	DE	New Boston Fund, Inc.		07/31/2016					(27,781)					23,682		10.260
2199999. Joint Venture Interests - Real Estate - Unaffiliated									765,815,779	1,015,114,150	1,005,439,905	109,116,362		10,180,353		(2,005,574)	38,527,492	359,397,144	XXX
	485 Properties LLC		N/A	DE	TIAA		12/17/1997					1					(1)		100.000
000000-00-0	Carver Terrace		Wilmington	DE	Jair Lynch Real Estate Partners		05/18/2021												95.000
000000-00-0	730 Texas Timberlands II, Ltd.		Austin	TX	TIAA		10/27/2005		38,696,633	38,696,633	38,696,633	641,809					70,580,828		100.000
	Western A Midwest TN, LLC		N/A	DE	TIAA		10/04/2019		2,800			(2,800)							100.000
000000-00-0	NRFC Inception IV, LP		Wilmington	DE	Northstar		07/31/2016		18,776,021	14,787,281	14,787,281							(217,445)	49.000
000000-00-0	Broadleaf Timberland Investments, LLC		Wilmington	DE	TIAA		03/07/2013		81,678,792	65,905,053	65,905,053	6,339,048							100.000
	TGA UMH Properties Investor Member LLC		N/A	DE	TIAA		12/21/2021		13,432,487	13,293,289	13,432,347	(140)						7,693,513	100.000
000000-00-0	NRFC Inception V, LP		Wilmington	DE	Northstar		07/31/2016		11,609,299	11,554,829	11,554,829	(2,974,083)						319,596	49.000
000000-00-0	Ceres Agricultural Properties, LLC		Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007		784,782,615	767,794,459	767,794,459	(8,687,565)					77,833,038		100.000
	TGA The Yield Investor Member LLC		N/A	DE	TIAA		12/23/2021		13,782,552	13,707,552	13,782,552							38,317,448	100.000
000000-00-0	TGA JL II Investor Member LLC		Wilmington	DE	Jair Lynch Real Estate Partners		02/26/2020					(18,379)							94.915
000000-00-0	Dionysus Properties, LLC		Wilmington	DE	TIAA		06/28/2011		41,456,928	102,790,538	102,790,538	4,748,978							100.000
	T-C US Super Regional Mall Fund LP		Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015		295,361,757	244,006,222	244,006,222	(26,227,368)						4,669,539	22.222
000000-00-0	TGA JL Investor Member LLC		Wilmington	DE	Jair Lynch Real Estate Partners		11/12/2019												94.977

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NGFF Holdco LLC		Wilmington	DE	TIAA		07/01/2019		287,600,441	301,864,463	301,864,463	12,716,665					12,753,876		100.000
	Nuveen RE US Strategic Industrial Fund		Various		TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017		19,175,778	19,175,778	19,175,778	(12,138,082)					81,565,817	9,345,814	15.645
000000-00-0	TGA JL MCF Investor Member LLC		Wilmington	DE	Jair Lynch Real Estate Partners		06/03/2020												95.000
000000-00-0	Mansilla Participacoes LTDA		Sao Paulo	BRA	TIAA		09/03/2008		539,459,847	314,059,122	314,059,122	(131,689,311)				(36,497,290)	105,393,947		100.000
	U.S. Cities Retail Fund LP		Various		U.S. Cities Retail Fund GP LLC		06/28/2018		96,342,038	105,655,775	105,655,775	1,785,569						12,155,759	100.000
000000-00-0	TGA Lakes at Indian Creek LLC		Wilmington	DE	Comuniad Realty Partners		12/03/2020												95.000
000000-00-0	Occator Agricultural Properties, LLC		Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009		395,684,782	480,123,939	480,123,939	84,838,181					11,471,460	31,054	100.000
	U.S. Cities Multifamily Fund LP		Various		U.S. Cities Multifamily Fund GP LLC		10/01/2019		99,489,625	113,050,482	113,050,482	13,560,857					2,865,883		9.300
000000-00-0	TGA MH Investor Member LLC		Wilmington	DE	Millennia Housing Management		10/04/2019												84.072
000000-00-0	TIAA Global Ag Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		06/03/2011		944,236,337	981,316,562	981,316,562	27,593,507					18,864,830	69,451,784	100.000
	U.S. Cities Industrial Fund LP		Various		U.S Cities Industrial Fund GP LLC		01/31/2020		150,000,000	268,660,610	268,660,610	94,418,753					10,115,003		19.611
000000-00-0	TGA NJAHP II INVESTOR MEMBER LLC		Wilmington	DE	Hudson Valley Property Group, LLC		10/31/2019												100.000
000000-00-0	TEFF Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016		113,488,884	110,605,190	110,605,190	(1,472,130)				(15,161,537)		2,460,767	100.000
	New York City Property Fund LP		N/A	DE	New York City Property Fund LP		10/24/2019		81,492,338	90,280,965	90,280,965	(421,092)					651,880	19,677,091	88.893
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC		Wilmington	DE	Hudson Valley Property Group, LLC		03/27/2019												90.070
000000-00-0	TIAA GTR HoldCo LLC		Wilmington	DE	TIAA		12/17/2013		264,415,268	170,189,346	170,189,346	7,007,233						67,500,000	100.000
	U.S. Cities Office Fund LP		N/A	DE	TIAA		01/04/2021		76,086,957	84,865,495	84,865,495	8,778,538					853,641	48,913,043	100.000
000000-00-0	Ziemia Fund		Amsterdam	NLD	Westchester Group Investment Management, Inc.		12/29/2009		111,608,204	94,807,694	94,807,694	107,229				(7,426,889)		7,765,518	31.670
000000-00-0	TIAA Timberlands I, LLC		Wilmington	DE	TIAA		11/19/1998		1,527,605	1,527,605	1,527,605	(565,372)					15,289,607		100.000
	Nuveen RE US Strategic Industrial Fund II		N/A	DE	TIAA		09/03/2021		6,987,399	8,689,020	8,689,020	1,701,621						43,012,601	11.723
000000-00-0	Millennia Portfolio II		Wilmington	DE	Millennia Housing Management		05/05/2021					2,745,469							90.000
000000-00-0	TIAA Timberlands II, LLC		Wilmington	DE	TIAA		11/15/1999		49,786,920	49,786,920	49,786,920						5,655,824		100.000
	TIAA Super Regional Mall Member Sub LLC		N/A	DE	TIAA		08/24/2011		534,136,447	543,314,480	534,136,447	(32,811,382)					900,801		100.000
000000-00-0	Renewable Timber Europe, LLC		Wilmington	DE	TIAA		09/27/2011		8,131,153	2,453,651	2,453,651	(5,903,581)							100.000
	TIAA Union Place Phase I LLC		N/A	DE	TIAA		01/18/2007		56,648,850	81,900,000	56,648,850						624,907		100.000
000000-00-0	Renewable Timber Resources LLC		Wilmington	DE	TIAA		05/26/2011		855			(430)							100.000
	T-C SMA II LLC		N/A	DE	TIAA		07/19/2007		44,438,405	54,820,000	55,908,563	3,926,654					2,193,762		100.000
000000-00-0	Lewis & Clark Timberlands, LP		Wilmington	DE	L&C Special Member Holdco, LLC		07/01/2015		265,700,812	372,880,375	372,880,375	(2,288,635)					14,269,822	5,742,530	57.430
	T-C 685 Third Avenue Member LLC		N/A	DE	TIAA		10/27/2010		201,111		327,993	(1,465)							100.000
	T-C JK I LLC		N/A	DE	TIAA		01/13/2014		103,914,360	54,025,206	39,693,482	87,591				(2,841,456)	944,349		100.000
	T-C JK II LLC		N/A	DE	TIAA		01/13/2014		99,845,212	51,906,571	38,142,758	84,128				(2,730,026)	907,315		100.000
	T-C Australia RE Holdings I, LLC		N/A	DE	TIAA		04/29/2016		426,089,749	393,055,610	398,718,150	(14,319,426)				(24,053,449)			100.000
	T-C 699 Bourke Street LLC		N/A	DE	TIAA		02/20/2014		4,228										100.000
	T-C Mt. Ommaney Centre Holding Company LLC		N/A	DE	TIAA		09/26/2014		544,939			(357,973)				(442,188)			100.000
	T-C Europe LP		N/A	DE	TIAA		11/18/2014		639,925,689	720,999,664	605,604,503	(2,252,137)				(37,208,627)			100.000
	T-C Lux Fund Holdings LLC		N/A	DE	TIAA		03/19/2015		343,777,070	337,486,396	337,613,782	7,723,595				(23,164,505)	9,277,310	23,756,225	100.000
	T-C UK RE Holdings I LLC		N/A	DE	TIAA		06/17/2016		3,244,617		3,244,617	16,067,278		19,421,221		1,644,374			100.000
	T-C Waterford Blue Lagoon GP LLC		N/A	DE	TIAA		10/08/2015		3,698,899	4,990,853	3,698,891	(14,032)					180,163		100.000
	T-C Waterford Blue Lagoon LLC		N/A	DE	TIAA		10/08/2015		183,020,239	249,542,655	181,874,769	(1,510,279)					10,962,636		100.000
	TGA Montrose Residences Member LLC		N/A	DE	TIAA		08/03/2016		66,913,801	86,767,876	54,540,595	(10,458,162)							100.000
	T-C 400 Montgomery LLC		N/A	DE	TIAA		08/03/2016		2										100.000
	TGA Montague Investor Member LLC		N/A	DE	TIAA		10/21/2016		15,502,014	20,326,455	10,442,710	(1,327,125)							100.000
	T-C Permian Investor LLC		N/A	DE	TIAA		03/29/2017		36,889,250	34,248,765	34,248,765	(2,849,098)						9,122,487	100.000
	TGA FC Investor Member LLC		N/A	DE	TIAA		10/12/2016		48,431,151	71,951,875	68,510,927	(1,103,937)							100.000
	TGA APAC Fund Holdings LLC		N/A	DE	TIAA		07/20/2017		254,430,382	292,377,711	292,377,711	12,022,473				(1,155,883)	5,176,518	15,000,000	100.000
	CASA Student Housing Fund Holdings LLC		N/A	DE	TIAA		10/08/2014				125,680	1,837,755					17,359,001		100.000
	TGA Connection at Athens Investor Member LLC		N/A	DE	TIAA		06/04/2018		13,394,623	43,610,000	12,537,888	(96,233)							100.000
	TGA SP-MPC Housing Investor Member LLC		N/A	DE	TIAA		09/26/2018		92,107,936	92,473,504	68,773,678	(2,827,574)						15,696,060	100.000
	TGA MS Self Storage Investor Member LLC		N/A	DE	TIAA		09/14/2018		72,111,901	157,860,000	69,885,890	788,307							100.000
	TGA European RE Holdings I LLC		N/A	DE	TIAA		12/11/2018		87,576,382	68,316,937	81,073,596	(1,905,746)				(3,947,577)		145,321,540	100.000
	TGA The Warehouse at CH Investor Member LLC		N/A	DE	TIAA		10/01/2019		28,524,292	33,490,000	27,006,060	(425,368)							100.000
	CPF UIR JV Member LLC		N/A	DE	TIAA		01/01/2020		55,873,213	49,827,000	54,267,971	5,383,036							100.000
	TGA Maryland Farms Holdings LLC		N/A	DE	TIAA		02/25/2020		36,378,544	43,022,000	36,418,727	40,182					487,964		100.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	TGA Central Square Investor Member LLC		N/A	DE	TIAA		03/05/2020		58,503,077	72,865,000	57,445,636	(1,419,172)						31,875,931	100.000
	TGA Sparrow Investor LLC		N/A	DE	TIAA		11/30/2020		87,398,460	113,881,368	82,910,940	(4,448,472)						107,639,000	100.000
	TGA EastRidge Investor Member LLC		N/A	DE	TIAA		09/29/2020		78,166,929	109,820,000	78,166,929	(396,273)					3,095,640	824,375	100.000
	TGA TCA Durham Logistics Ctr Inv Mbr LLC		N/A	DE	TIAA		12/22/2020		9,143,675	12,150,000	9,110,537	(33,138)						32,250,185	100.000
	TGA SS Self Storage Portfolio Inv Mbr LLC		N/A	DE	TIAA		02/03/2021		140,509,872	141,384,843	140,152,447	(357,425)					990,130	10,900,000	100.000
	T-C GA Real Estate Holdings LLC		N/A	DE	TIAA		07/27/2011		2,343,186,843	2,521,206,495	2,365,402,043	38,332,221					43,412,675		100.000
	TGA The Warehouse at CH II Inv Mbr LLC		N/A	DE	TIAA		02/05/2021		9,701,330	7,020,000	9,645,073	(56,257)						4,678,591	100.000
	Western A East Mezz LLC		N/A	DE	TIAA		10/04/2019					(3,003,586)					3,003,586		100.000
	TGA MH III Investor Member LLC		N/A	DE	TIAA		05/19/2021		4,200,704	3,249,596	4,294,635	93,931							100.000
	TGA ASI Monte Vista Investor Member LLC		N/A	DE	TIAA		04/28/2021		11,150,750	10,706,500	11,286,600	135,849					313,567		100.000
	TGA ASI Riverstone Investor Member LLC		N/A	DE	TIAA		04/29/2021		28,995,627	25,453,350	28,416,691	(578,936)					107,911		100.000
	TGA MH Investor Member LLC		N/A	DE	TIAA		07/01/2021		51,930,928	54,158,848	60,714,206	8,783,278					2,389,294		100.000
	TGA JL II Investor Member LLC		N/A	DE	TIAA		07/01/2021		12,796,900	16,253,190	11,710,945	(1,085,955)							100.000
	TGA JL Investor Member LLC		N/A	DE	TIAA		07/01/2021		25,944,932	38,190,000	22,565,576	(3,379,356)							100.000
	TGA JL MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		51,470,828	51,376,000	51,269,853	(200,975)							100.000
	TGA NJCAHP Investor Member LLC		N/A	DE	TIAA		07/01/2021		48,727,782	56,876,369	48,726,513	(1,269)					1,094,599		100.000
	TGA NJCAHP II Investor Member LLC		N/A	DE	TIAA		07/01/2021		13,488,415	16,330,982	15,747,478	2,259,063							100.000
	TGA NYCAHP I Investor Member LLC		N/A	DE	TIAA		07/01/2021		31,530,761	43,530,308	38,721,526	7,190,765							100.000
	TGA Creekside Village Investor Member LLC		N/A	DE	TIAA		07/01/2021		8,117,986	7,718,750	8,452,843	334,857							100.000
	TGA PC MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		77,799,266	73,649,045	77,775,662	(23,604)					115,900		100.000
	TGA Lakes at Indian Creek Investor Member LLC		N/A	DE	TIAA		07/01/2021		14,545,929	15,295,000	13,884,818	(661,111)					184,757		100.000
	TGA JL III CT Investor Member LLC		N/A	DE	TIAA		07/01/2021		2,321,998		2,321,998								100.000
	TGA PC Charleston Club Investor Member LLC		N/A	DE	TIAA		10/14/2021		18,219,082	17,182,650	18,317,521	98,438							100.000
	TGA ASI Sage Investor Member LLC		N/A	DE	TIAA		10/26/2021		2,202,650	(142,800)	2,197,523	(5,127)							100.000
	TGA PC Richmond Investor Member LLC		N/A	DE	TIAA		10/27/2021		63,327,932	60,038,962	63,473,418	145,486							100.000
	TGA Los Tres Investor Member LLC		N/A	DE	TIAA		11/12/2021		25,198,940	24,388,145	25,199,092	152							100.000
	TGA ASI Eagles Landing Investor Member LLC		N/A	DE	TIAA		12/08/2021		16,052,382	15,772,496	16,151,597	99,215							100.000
	TIAA Realty LLC		N/A	DE	TIAA		01/01/2013		91,977,610	173,310,394	91,953,710	(23,900)					2,080,375		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									11,385,030,021	12,010,507,897	11,264,581,719	92,094,251		19,421,221		(152,985,053)	533,968,615	733,903,006	XXX
000000-00-0	Impact C.I.L. Parent, LLC		Wilmington	DE	Impact Community Capital	3.	07/31/2016		707,232	7,534,620	7,534,620	1,175,618							11.210
000000-00-0	Impact Community Capital LLC		Wilmington	DE	Impact Community Capital	3.	07/31/2016		2,570,229	3,865,239	3,865,239	163,461						1,053,704	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP		Wilmington	DE	Impact Community Capital		04/15/2021		19,553,975	19,553,975	19,553,975						49,663	32,701,851	20.000
000000-00-0	PCCP Credit IX, LP		Dover	DE	PCCP	3.	07/17/2017		31,697,152	33,484,384	33,484,384	1,162,243					2,249,670	53,416,000	8.000
000000-00-0	PCCP Credit VI, LP		Wilmington	DE	PCCP	3.	06/30/2015		4,289,079	2,160,440	2,160,440	850,959						12,628,192	16.499
000000-00-0	RICHMAC Mortgage Assets Company I, LLC		Wilmington	DE	The Richman Group	3.	07/31/2016		15,519,271	15,986,611	15,986,611	289,096					785,274		25.314
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A		Dover	DE	The Richman Group	3.	07/31/2016		17,284,251	17,728,818	17,728,818	253,720					788,343		99.990
000000-00-0	TCI Real Estate Partners Fund II L.P.		Dover	DE	TCI Fund Management Limited	3.	07/28/2020		10,684,199	10,684,199	10,684,199	(1,226,657)					445,939	1,424,706	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.		Dover	DE	TCI Fund Management Limited	3.	07/28/2020		2,861,065	2,926,522	2,926,522	(381,656)					751,097	15,043,024	0.560
000000-00-0	TRUE NORTH High Yield Investment Fund II, LLC		Wilmington	DE	True North Capital Funding, LLC	3.	05/17/2010		688,228	540,216	540,216	(148,012)						1,250,000	4.663
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									105,854,681	114,465,024	114,465,024	2,138,772					5,069,986	117,517,477	XXX
	T-C MV Member LLC		N/A	DE	TIAA		12/02/2016		316,159,182	316,159,182	316,159,182						15,578,185		100.000
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF		Luxembourg	LUX	Henderson Property UK AIFM Limited	3.	03/30/2015		9,658,588	13,848,338	13,848,338	676,770				263,438	1,694,450		36.510
	U.S. Core-Plus Real Estate Debt Fund LP		Various		CRED GP LLC		06/01/2018		201,906,213	207,939,546	207,939,546	3,456,460					8,936,145	44,627,840	26.060
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp		Luxembourg	LUX	Nuveen Real Estate	3.	01/25/2018		65,650,750	71,340,073	71,340,073	(396,429)				(700,559)	6,271,722	27,306,535	34.880
	TGA MKP Member LLC		N/A	DE	TIAA		03/17/2017		200,677,435	202,413,038	202,413,038	(350,747)					8,128,270		100.000
000000-00-0	Primary Residential Individual Mortgage Entity Trust		Wilmington	DE	Teachers Advisors, Inc.	1.	11/17/2016										6,342,435		100.000
	T-C MV Member II LLC		N/A	DE	TIAA		08/28/2020		100,751,745	100,751,745	100,751,745	(20,111)					2,712,403	158,336,790	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									894,803,913	912,451,922	912,451,922	3,365,943				(437,121)	49,663,610	230,271,165	XXX
000000-00-0	Cyprium Parallel Investors V LP		Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2	18,347,783	19,103,525	19,103,525	(561,570)					2,386,094	17,167,975	18.519
000000-00-0	Atlas Capital Resources, L.P.		Wilmington	DE	Atlas Capital Partners		02/22/2010		6,857,472	23,153,336	23,153,336	14,213,569					5,914,963	4,337,629	3.798

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Aurora Resurgence Fund, LP		Wilmington	DE	Aurora Capital Group	6.	03/20/2009												7.867
000000-00-0	Benefit Street Partners Debt Fund IV, LP		Wilmington	DE	Benefit Street Partners Debt Fund IV GP LP		03/27/2017	2	25,522,925	28,435,607	28,435,607	2,049,486					938,826	(176,346)	2.336
000000-00-0	Bison Capital Partners IV, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2	14,791,526	27,107,529	27,107,529	11,740,641					628,072	1,512,050	13.720
000000-00-0	Blackstone Strategic Capital Holdings II L.P.		Wilmington	DE	Blackstone Group, The		04/06/2021		24,202,891	31,841,696	31,841,696	7,638,805					1,507,621	75,451,691	2.500
000000-00-0	C-III Capital Partners LLC		Wilmington	DE	C-III Capital Partners LLC		06/10/2013		2,397,986	2,397,986	2,397,986	252,011					1,120,924		1.272
000000-00-0	Churchill Middle Market CLO V-A Ltd.		George Town	CYM	Churchill Asset Management		09/02/2021		100,000,000	100,000,000	100,000,000								100.000
000000-00-0	Clearwater Capital Partners Fund IV, L.P.		George Town	CYM	Clearwater Captial Partners Fund IV GP, LP		12/29/2011		9,898,601	9,167,593	9,167,593	(731,008)							6.640
000000-00-0	Cyprium Investors IV, L.P.		Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2	7,030,619	11,068,537	11,068,537	4,268,628					185,373	2,872,255	8.709
000000-00-0	Falcon Strategic Partners IV, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2	33,771,808	30,461,940	30,461,940	720,514						3,287,624	4.397
000000-00-0	Forum Asian Realty Income II L.P.		George Town	CYM	Forum Partners		07/31/2016												7.780
000000-00-0	Forum European Realty Income II L.P. (EUROS)		George Town	CYM	Forum Partners		07/28/2016										1,701,666		29.890
000000-00-0	HarbourVest Int'l PEP IV Direct Fund, L.P.		Wilmington	DE	HarbourVest Partners, LLC		07/20/2001	3	102,258	102,249	102,249	(148)							1.337
000000-00-0	Island C-III Holdings V LLC		Wilmington	DE	C-III Capital Partners LLC		06/06/2014		42,136	133,819	133,819	(9,863)					16,578		1.730
000000-00-0	LNR EUROPE		Luxembourg	LUX	Lennar Europe Investors		02/24/2005												4.167
000000-00-0	NM ABB Concise Holding, LLC		Wilmington	DE	New Mountain Capital LLC		03/15/2013	3	4,359,671	7,376,784	7,376,784	(1,247)							13.342
000000-00-0	NXT Capital Senior Loan Fund II, LP		George Town	CYM	NXT Capital LLC		08/12/2013	3	2,645,887	2,520,678	2,520,678	20,657						2,000,000	7.070
000000-00-0	New York City Investment Fund		Wilmington	DE	New York City Investment Fund Manager, Inc.		09/14/1996			3,296,724	3,296,724	889,987							2.740
000000-00-0	Nuveen Churchill Direct Lending Corp.		Wilmington	DE	Churchill		12/01/2021	2	5,798,853	5,798,853	5,798,853							94,201,147	0.000
000000-00-0	OTG HP SCF Investor, LLC		Wilmington	DC	Harvest Structured Capital Fund I		08/26/2016	2	3,068,942	3,068,942	3,068,942	(22,135,895)					7,284,879	798,613	16.667
000000-00-0	Providence Debt Fund III		Wilmington	DE	Providence Equity Partners		01/31/2014	2	9,476,016	10,554,657	10,554,657	1,912,850					396,796	12,561,106	1.667
000000-00-0	RF HP SCF Investor, LLC		Wilmington	DE	Harvest Structured Capital Fund I		12/22/2016	2	27,837,771	45,346,531	45,346,531	4,780,227							22.400
000000-00-0	Resilience Fund III, L.P.		Wilmington	DE	Resilience Capital Partners LLC		06/17/2011		5,720,602	6,813,559	6,813,559	(420,497)					35,955	2,635	9.818
000000-00-0	Royalty Opportunities S.ar.l		Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1	2,569,388	2,613,951	2,613,951	44,563					167,850		2.493
000000-00-0	Summit Partners Credit Fund II, L.P.		Wilmington	DE	Summit Partners		11/04/2014	2	11,471,051	10,769,504	10,769,504	1,298,894						2,810,562	4.912
000000-00-0	Summit Partners Credit Fund, L.P.		Wilmington	DE	Summit Partners		07/27/2011	2	1,485,363	1,009,560	1,009,560	213,959						5,313,933	14.498
000000-00-0	The Varde Fund X (C), L.P.		Wilmington	DE	Varde Partners, Inc.		10/05/2010			1,843,156	1,843,156	(202,854)					61,259		1.540
000000-00-0	Toro/EPP LLC		Wilmington	DE	Energy Power Partners		11/03/2011											1,289,283	99.000
000000-00-0	Upfront Ventures III (GRP)		Wilmington	DE	GRP Partners		03/18/2008	1	12,621,056	65,561,876	65,561,876	34,393,452					7,030,309	17,132,219	14.012
000000-00-0	Xclusive Staffing Holdings, LLC		Wilmington	DE	Plexus Capital, LLC		02/05/2020	3	7,175,762	7,175,762	7,175,762								25.677
2599999. Joint Venture Interests - Other - Unaffiliated									337,196,367	456,724,354	456,724,354	60,375,161					27,658,921	242,280,620	XXX
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.		Wilmington	DE	Churchill Asset Management		03/04/2021	2	44,302,930	44,302,930	44,302,930							5,697,070	10.000
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP		Wilmington	DE	TCAM DOF GP, LLC		01/28/2009		23,391,591	27,197,066	27,197,066	6,181,580					5,634,169		50.000
000000-00-0	Nuveen, LLC		Dover	DE	TIAA		07/22/2014		4,702,833,123	5,194,012,281	5,194,012,281	132,983,935					500,000,000		100.000
000000-00-0	Churchill Middle Market Senior Loan Fund III		Wilmington	DE	Churchill Asset Management		09/16/2020		49,412,064	51,330,302	51,330,302	1,918,238					92,160	20,184,368	31.380
87216*-10-7	TIAA CMBS I, LLC		Wilmington	DE	TIAA		06/30/2001		14,401	413,218	413,218	(711,010)					1,908,000		100.000
000000-00-0	Churchill Middle Market Senior Loan Fund, LP		Wilmington	DE	Churchill Asset Management		07/21/2016		16,595,401	15,232,857	15,232,857	5,571,616					992,995	19,495,576	31.380
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)		Wilmington	DE	TIAA		12/22/2009		3,032									8,143,839	100.000
000000-00-0	GreshamQuant Alternative Commodity Absolute Return		Wilmington	DE	Gresham Investment Management LLC		02/24/2017					(1,333,716)					1,338,657		83.290
000000-00-0	LA Teak Holdings LLC		Wilmington	DE	TIAA		10/21/2020		71,761,000	69,285,489	69,285,489	(1,840,000)							100.000
000000-00-0	MM Funding, LLC		Wilmington	DE	Churchill Asset Management		04/25/2018			9,328,844	9,328,844	3,988,033						400,000,000	100.000
000000-00-0	TGAM Agribusiness Fund LP		Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016		212,344,700	233,324,604	233,324,604	(5,127,742)					36,582,407	18,436,300	97.415
000000-00-0	Nuveen High Yield Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019		21,933,003	30,633,154	30,633,154	5,154,743					2,432,538		100.000
000000-00-0	Nuveen Agribusiness Fund III, LP		Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019		9,962,638	8,900,215	8,900,215	(1,062,424)					244,710	65,037,362	100.000
000000-00-0	Nuveen Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019		24,002,535	26,137,369	26,137,369	769,886					1,034,386		100.000
000000-00-0	Nuveen Ag Infrastructure Fund LP		Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021		38,762,854	37,408,854	37,408,854	(1,354,000)					123,553	111,237,147	78.686
000000-00-0	T-C SBMC Joint Venture LLC		Wilmington	DE	TIAA		06/19/2013		810,367	1,308,587	1,308,587	57,301					189,757		49.000
2699999. Joint Venture Interests - Other - Affiliated									5,216,129,639	5,748,815,770	5,748,815,770	145,196,440					550,573,332	648,231,662	XXX
	JACKSON NATL LIFE INS CO SUBORD		Lansing	MI	JACKSON NATL LIFE INS CO SUBORD		12/30/2011		2,829,083	3,196,532	2,651,318		(23,576)				180,174		0.000

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	NEW YORK LIFE INSURANCE SUBORD		New York	NY	NEW YORK LIFE INSURANCE SUBORD		05/05/2003		45,556,207	59,411,707	45,418,324		(17,722)				2,633,959		0.000
	MASS MUTUAL LIFE INS CO SUBORD		Springfield	MA	MASS MUTUAL LIFE INS CO SUBORD		05/07/2003		15,342,680	18,877,309	15,370,189		3,350				871,006		0.000
	METROPOLITAN TOWER LIFE SUBORD		New York	NY	METROPOLITAN TOWER LIFE SUBORD		02/03/2004		11,323,953	11,229,270	10,295,850		(132,553)				629,947		0.000
	METROPOLITAN LIFE INS CO SUBORD		New York	NY	METROPOLITAN LIFE INS CO SUBORD		06/04/2003		1,815,638	2,427,931	1,925,306		15,712				171,712		0.000
2799999. Surplus Debentures, etc - Unaffiliated									76,867,561	95,142,749	75,660,987		(154,789)				4,486,798		XXX
4899999. Total - Unaffiliated									8,231,033,584	11,090,858,962	11,061,733,618	1,349,656,722	(154,789)	78,492,404		(9,580,323)	1,834,843,807	4,206,771,875	XXX
4999999. Total - Affiliated									22,569,013,062	23,796,227,714	23,050,301,536	199,962,657		545,622,451		(153,465,272)	1,308,403,735	1,637,948,145	XXX
5099999 - Totals									30,800,046,646	34,887,086,676	34,112,035,154	1,549,619,379	(154,789)	624,114,855		(163,045,595)	3,143,247,542	5,844,720,020	XXX

1.

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

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

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
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA	01/31/2009			198,530,439		100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								198,530,439		XXX
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE		10/20/2021			395,986,940		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								395,986,940		XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA	07/16/2015			157,354		100.000
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA	11/25/2020		65,790,416	33,592,567		100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							65,790,416	33,749,921		XXX
000000-00-0	ACP Charger Co-Invest, LLC	Wilmington	DE	ACP Charger Co-Invest LLC	02/24/2020	3		5,960,082		14.103
000000-00-0	AFC Acquisitions, Inc.	WILMINGTON	DE	AFC Industries	04/09/2021	3	11,110,000	3,324,275		8.051
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Altas Partners LP	01/02/2019	3		2,580		0.162
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP	10/17/2018			11,286,918		18.158
000000-00-0	ARCH Venture Fund X Overage, L.P.	Wilmington	DE	ARCH Venture Partners	08/28/2020	1		1,075,000		0.910
000000-00-0	ARCH Venture Fund X, L.P.	Wilmington	DE	ARCH Venture Partners	09/23/2020	1		1,025,000		0.910
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.	11/15/2017			4,131,835		26.740
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	IND	Aavishkaar-Intellecap Group	11/05/2018			2,070		23.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC	11/16/2015			609,928		7.050
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP	09/10/2020			2,157,423		3.268
000000-00-0	Agape Care Group (Common Equity)	Wilmington	DE	Agape Care Group	10/12/2021	3	4,331,869			353.000
000000-00-0	Albert Co-Investment Holdings L.P.	Grand Cayman	CYM	Rhone Capital	01/16/2015	3		34,000		20.000
000000-00-0	Alisio Holdings, LP	Wilmington	DE	Harvest Partners, Inc.	11/15/2016	3		386,462		4.490
000000-00-0	Alpine Investors VI, L.P.	Wilmington	DE	Alpine Investors	08/26/2020	3		26,599		1.820
000000-00-0	Alpine Investors VII, LP	Wilmington	DE	Alpine Investors	08/26/2020	3		2,969,041		2.167
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP	04/09/2019	3		20,104,180		2.500
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP	12/01/2015	3		326,638		6.040
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	American Industrial Partners GP, LLC	09/05/2008			784,681		9.913
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC	12/29/2011			653,155		6.121
000000-00-0	Anne Arundel Dermatology	WILMINGTON	DE	Anne Arundel Dermatology	01/29/2021	3	4,355,000			380.000
000000-00-0	Apax Europe VI-A, L.P.	London	GBR	Apax Partners	07/18/2005	3		9,728		1.160
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC	12/07/2016	3		5,918,056		7.989
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC	08/27/2019	3		12,556,646		1.773
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Atalaya Capital Management LP	08/26/2020			46,797		4.235
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP	08/26/2020			182,616		3.275
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	01/18/2013	3		(3,194,665)		3.780
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	01/25/2016	3		502,025		3.270
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	08/30/2019	3		19,833,468		2.342
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	03/22/2021	3	39,077,592	1,648,810		5.100
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	07/26/2021	2	2,835,972	6,098,177		12.500
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group	11/15/2012	3		26,169		7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group	06/10/2016	3		556,093		5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,	04/23/2021		8,000,537	10,376,783		100.000
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance	05/07/2021	3	5,130,372	6,301,319		7.000
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	UniVista Insurance	06/18/2021	3	9,107,143			12.140
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP	01/22/2018	3		4,873,382		10.300
000000-00-0	Avista Capital Partners V, L.P.	Wilmington	DE	Avista Capital Holdings	03/23/2021	3	17,077,166	7,844,901		5.161
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure	12/19/2018			943,119		7.550
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC	06/21/2011			198,385		1.875
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Beecken Petty O'Keefe & Co LLC	10/31/2018	3		18,399,440		9.810
000000-00-0	BGP FS Parent, Inc.	Wilmington	DE	Finalsite	03/19/2021	3	11,567,503			9.640
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Transtar	01/20/2021		23,000,000			11.060
000000-00-0	BPOC V AGGREGATOR A, L.P.	wilmington	DE	BPOC V Aggregator A, L.P.	12/20/2021	3	6,750,000			25.720
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.	Wilmington	DE	BrightSign	10/14/2021	3	9,140,000			3.970
000000-00-0	Bain Capital Asia Fund II, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC	08/26/2020	3		75,828		0.250
000000-00-0	Bain Capital Europe Fund IV, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC	08/26/2020	3		145,310		0.210
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Bain Capital Partners, LLC	07/01/2020	3		3,138,141		0.209
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Bain Capital	11/16/2018	1		495,000		0.800
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital	01/02/2019	1		3,149,974		0.770
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital	03/19/2021	1	200,000	2,262,340		0.551
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA	12/01/2015			585,000		37.175
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.	11/12/2021	3	32,028,833	4,086,763		5.000
000000-00-0	Bastet Co-Investors, L.P.	GEORGETOWN	DE	Woodstream	05/21/2021	3	10,322,900	80,648		533.000
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Beecken Petty O'Keefe & Co LLC	12/13/2013	3		2,840,285		5.960
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC	08/25/2011	3		376,668		0.337
000000-00-0	Berkshire Partners VII	Wilmington	DE	Berkshire Associates LLC	11/15/2006	3		71		1.234

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Bertram Capital Management LLC	08/26/2020	3		172,442		2.000
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.	11/30/2016	3		517,327		8.296
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.	11/09/2020	3		15,310,991		6.154
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	09/18/2017	2		5,620,530		7.810
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Audax Group	08/01/2019	3		(4,287,500)		0.866
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC	01/17/2014	3		296,383		13.919
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC	08/24/2018	3		12,827,781		6.740
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP	08/15/2014			4,730,705		11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP	02/11/2020	3		6,754,705		7.143
000000-00-0	Bond Capital Fund, LP	Wilmington	DE	Bond Capital	08/26/2020	1		1,650,000		0.538
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates	10/07/2014	3		1,607,501		5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates	12/27/2017	3		17,022,641		3.182
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Bridge Growth Partners, LLC	04/29/2021	3	4,184,491	1,162,269		6.670
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management	09/18/2019			8,708,376		0.150
000000-00-0	Burke (Common Equity)	Wilmington	DE	Burke (Equity Co-Invest)	12/13/2021	3	6,100,000			1,499.000
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC	09/15/2020	3		4,452		0.490
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC	06/28/2018	3		1,247,305		4.620
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC	08/14/2014	3		405,205		1.192
000000-00-0	CF (CAROLINA FOOD) CLASS A	WILMINGTON	DE	Carolina Foods	09/27/2021		8,433,735			15.680
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	CIP Management	08/18/2016	3		4,404,444		11.730
000000-00-0	CIP Capital Fund III, L.P.	Wilmington	DE	CIP Management	06/30/2021	3	27,613,311	465,720		7.143
000000-00-0	CIP Capital Fund, LP	Wilmington	DE	Compass Investment Management LLC	05/24/2012	3		(894,202)		17.376
000000-00-0	COMPOSITE TECHNOLOGY HOLDINGS, LLC	Dover	DE	Wind Point Partners	02/01/2019	3		65,186		1.071
000000-00-0	COP HomeTown Acquisitions, Inc. (Equity)	Wilmington	DE	COP Hometown Acquisitions, Inc	12/31/2021		707,000			0.000
000000-00-0	CSC LANCET HOLDINGS LP	Wilmington	DE	CSC Lancet Holdings, L.P.	08/16/2021	3	11,960,000			3.013
000000-00-0	CV Holdco, LLC	Wilmington	DE	Class Valuation	03/31/2021	2	4,142,857	430,652		3.290
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	CVC Capital Partners Europe Limited	09/02/2005	3		28,798		1.292
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital	04/25/2016	3		5,365,857		7.430
000000-00-0	Calera XIX, LLC	Wilmington	DE	Calera Capital	02/06/2017	3		86,003		14.035
000000-00-0	Calera XXI, LLC	Wilmington	DE	Calera Capital	10/17/2018	3		37,873		8.955
000000-00-0	Calera XXII, LLC	Wilmington	DE	Calera Capital Investors V, L.P.	03/17/2020	3		(2,927,169)		14.550
000000-00-0	Calera XXIII, LLC	Wilmington	DE	Fitzmark	01/04/2021		4,505,918	25,658		2,950.000
000000-00-0	Capital Partners (Heartwood) Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners	02/03/2014	3		67,677		5.555
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Capital Today	08/26/2020	1		695,742		0.667
000000-00-0	Career Now Common Equity	WILMINGTON	DE	Career Now	09/30/2021	3	1,536,000			5.480
000000-00-0	Caring Brands (Common Equity)	Wilmington	DE	Caring Brands	10/25/2021	3	10,600,000			5.300
000000-00-0	Carolina Foods (Common Equity)	Wilmington	DE	Carolina Foods	03/29/2021		8,433,735	(8,433,735)		15.680
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	08/14/2020	3		133,879		3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	12/28/2011	3		497,754		11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.	02/15/2017	3		9,137,023		7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.	04/21/2021	3	271,808	397,024		5.714
000000-00-0	Catalyst Fund Limited Partnership V	Toronto	CAN	Catalyst Capital Group Inc., The	08/26/2020			1,326,573		1.200
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners	09/30/2013	3		271,216		3.571
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners	03/19/2013	3		713,440		2.976
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP	07/16/2020	3		933,402		0.600
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC	01/14/2021	3	612,538	12,315,627		8.696
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP	05/14/2020	3		6,477,984		5.000
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Circularity Capital LLP	10/26/2018			6,477,357		16.526
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP	12/21/2021	2	361,690			13.210
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC	07/23/2018	3		5,024,467		14.286
000000-00-0	Class A-1 Pref.	Wilmington	DE	HEPACO	02/16/2021		47,369			1.410
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice	11/21/2013	3		221,286		0.526
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Clayton, Dubilier & Rice	07/06/2009	3		63,956		1.602
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.-Do Not Use			Clayton, Dubilier & Rice, LLC	08/26/2020	3		1,987,019		2.000
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Clayton, Dubilier & Rice	03/27/2018	3		13,536,332		0.342
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners	02/13/2020			2,309,904		81.301
000000-00-0	Clock Spring (Class B Units)	Wilmington	DE	Clock Spring	11/01/2021	3	559	1,342		1.071
000000-00-0	Connatix Equity	Wilmington	DE	Connatix	08/24/2021	3	7,591,981			4.760
000000-00-0	Controlled Products Common Equity	DOVER	DE	Controlled Products	10/25/2021	3	2,700,000	4,600,000		2.880
000000-00-0	Core Innovation Capital I, L.P.	Wilmington	DE	Core Innovation Capital GP, LLC	05/03/2010			79,922		22.615
000000-00-0	Corinthian DC Holdings, LP	Wilmington	DE	Corinthian DC Holdings, LP	12/01/2020	3		34,500		1.333
000000-00-0	Cornell Capital Partners II CCT LP	Wilmington	DE	Trustaff/HSS (CCRR)	03/05/2021	3	17,141,000			4.750
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC	03/19/2021	3	10,000,000			3.333
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Cornell Capital LLC	06/12/2018	3		2,528,916		3.200

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners	05/29/2013	3		739,297		2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners	11/04/2019	3		13,052,583		1.429
000000-00-0	Covercraft Common Equity	Wilmington	DE	Covercraft	08/20/2021	3	2,363,200			1.630
000000-00-0	Coyote 2021, L.P.	Wilmington	DE	AIT Logistics	04/01/2021	3	8,967,914	9,750		9.390
000000-00-0	Creation Investments CF, LLC	Wilmington	DE	Creation Capital	05/10/2016			1,430,000		8.957
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC	04/09/2018			5,500,000		14.286
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Deutsche Beteiligungs AG	07/09/2020	1		368,960		1.140
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge	08/05/2019			393,921		15.385
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.	03/31/2020			17,010,839		2.000
000000-00-0	DIF VI Co-Invest Project 2B C.V.	Amsterdam	US	DIF Management B.V.	12/23/2021		100,000,000			12.700
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Dunes Point Capital II, G.P.	03/29/2019	3		12,397,656		5.529
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Gridiron Capital	04/06/2015	3		6,663		4.325
000000-00-0	Dallas Venture Capital Fund II LP	Wilmington	DE	Dallas Venture Capital GP I LLC	11/10/2021	1	1,000,000			0.000
000000-00-0	Digital Colony Partners II	WILMINGTON	DE	Digital Bridge	02/12/2021	2	20,000	41,226,262		0.833
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP	10/29/2020			3,507		13.333
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Ecosystem Investment Partners	07/01/2021		967,675	41,845		0.000
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB	08/13/2021		12,412,030	5,599,278		0.400
000000-00-0	EQT Infrastructure V Co-Investment (B) SCSP	DOVER	DE	EQT Fund Management S.A.r.l.	11/16/2021		45,070,175			1.910
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.	06/01/2016	3		3,676,173		9.697
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP	12/18/2020	3		18,913,023		3.462
000000-00-0	Eagletree-Airtech Investment, L.P.	Wilmington	DE	EagleTree	02/01/2018	3		5,714		5.714
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Ecosystem Investment Partners	08/21/2020			1,704,165		4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners	07/16/2020			2,125,000		2.430
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity	01/29/2018			1,245,000		15.540
000000-00-0	Endeavour Capital Fund VIII, LP	Wilmington	DE	Endeavour Capital, LLC	11/09/2021	3	3,436,627	4,370,369		3.530
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners	07/06/2020			110,684		0.935
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group	10/29/2015			2,423,976		2.290
000000-00-0	Evadata, LLC	New York	NY	TIAA	02/26/2020			470,000		20.000
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC	07/23/2019	3		18,880,000		8.000
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC	03/27/2015	3		2,055,857		4.350
000000-00-0	FMG Suite (Series A Preferred)	Wilmington	DE	FMG Suite	07/01/2021	3	2,662,500			2.210
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	06/13/2016	2		1,954,217		3.970
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	08/14/2020	2		19,301,381		3.200
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC	05/06/2019	2		4,114,096		10.900
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners	12/26/2012	3		60,000		15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners	08/22/2016	3		240,000		10.901
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP	09/20/2021	3	2,135,000	2,380,000		4.118
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate	06/05/2019			6,600,868		35.228
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.	03/06/2020	1		3,861,593		9.900
000000-00-0	First Student	Wilmington	DE	EQT Fund Management S.Ã r.l.	07/12/2021		20,087,766			1.368
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	LUX	Foresight Energy Infrastructure Partners GP S.A R.L.	02/18/2021	3	4,063,891	7,722,633		10.000
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC	08/04/2010			15,781		1.449
000000-00-0	Founders Fund VI, LP	Wilmington	DE	Founders Fund, LLC	09/25/2020	1		100,000		0.500
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC	09/25/2020	1		2,650,000		0.410
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Freedom 3 Capital, LLC	03/21/2018	2		250,000		10.482
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital	11/21/2017	3		1,162,892		4.161
000000-00-0	GCX - Common Equity CLASS A-2	WILMINGTON	DE	GCX Mounting Solutions	09/13/2021	3	1,623,476			1.960
000000-00-0	GCX - Preferred Equity	WILMINGTON	DE	GCX Mounting Solutions	09/13/2021	3	11,080,221			1.960
000000-00-0	GF Parent LLC	Wilmington	DE	GF Parent LLC	06/28/2018	3		(907,355)		0.761
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP	10/08/2020	3		11,992,613		5.714
000000-00-0	GHK Smokey Co-Investment Vehicle LP	WILMINGTON	DE	ITS Logistics	06/14/2021	3	11,400,000	94,448		14.800
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	GI Partners	01/24/2014	3		843,981		1.961
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners	02/16/2018	3		8,169,863		2.448
000000-00-0	GI Partners Fund VI	Wilmington	DE	Valet Living	01/06/2021	3	16,046,422	18,178		20.250
000000-00-0	GI Partners Fund VI LP	WILMINGTON	DE	GI GP VI LP	09/29/2021	3	7,590,066	4,752,023		1.231
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Gridiron Capital, LLC	05/06/2020	3		11,147,129		4.103
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	05/12/2014	3		867,309		6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	10/31/2018	3		6,556,242		8.330
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC	10/01/2015	3		787,887		1.905
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power	08/20/2020			2,499,390		33.310
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.	Grand Cayman	CYM	Golden Gate Private Equity, Inc.	08/26/2020	3		11,700		0.286
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP	04/29/2019	3		10,241,186		10.000
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Golub Capital	08/26/2020			2,013,963		2.337
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners	04/21/2016	3		986,386		7.900

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners	11/06/2019	3		11,833,967		7.325
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group	12/14/2018	3		14,332,781		11.200
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group	08/02/2021	3	2,114,078	8,622,717		3.000
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	GreyLion Capital LP	12/14/2021	3	1,663,881			0.000
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital	07/25/2011	3		86,328		7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital	04/06/2015	3		57,618		4.706
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Gridiron Capital	09/27/2007	3		133,517		14.830
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC	06/08/2016			2,944,066		13.265
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/17/2020	3		11,338,360		4.615
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC	03/13/2019	2		1,774,568		7.344
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC	11/25/2015	3		1,264,168		3.473
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Gryphon Advisors, LLC	08/30/2018	3		1,442,862		5.298
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/18/2020			8,840,228		1.091
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.	Wilmington	DE	H.I.G. Capital Management, Inc.	08/26/2020	3		869,051		0.444
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	H.I.G. Advisors, L.L.C.	06/17/2008			1,125,000		2.500
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	H.I.G. Advisors, L.L.C.	07/12/2004			324,000		4.000
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.	04/15/2015	2		2,362,403		10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.	06/28/2018	2		19,570,881		7.630
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Harvest Partners, Inc.	09/28/2016	3		49,016		2.217
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.	11/27/2019	3		10,646,600		0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Harvest Partners, Inc.	12/18/2020	2		24,267,797		6.000
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.	07/07/2020			4,008,049		20.492
000000-00-0	Hepaco, LLC	Wilmington	DE	Gryphon Advisors, LLC	08/18/2016	3		210,668		1.410
000000-00-0	Home Services Aggregator, LP	WILMINGTON	DE	Southern HVAC	09/30/2021	3	8,474,575			200.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC	05/31/2018	3		5,392,038		5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.	06/25/2015			163,941		6.689
000000-00-0	INVESTCORP RELAY COINVEST LP	Wilmington	DE	RESA Power	12/15/2021	3	2,929,886			20.200
000000-00-0	IRI Parent, L.P.	Wilmington	DE	Vestar Capital Partners	11/28/2018	3				1.006
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners	10/21/2011	3		91,018		5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners	07/01/2016	3		8,404,761		3.750
000000-00-0	Inhance Holdings, L.P.	WILMINGTON	DE	ARC / Inhance	12/03/2021		39,200,000			129.000
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC	06/27/2014	3		674,647		11.624
000000-00-0	InvestIndustrial V L.P.	London	GBR	InvestIndustrial Inc.	07/01/2020	3		51,490		0.670
000000-00-0	Investcorp Relay Coinvest LP	Wilmington	DE	RESA Power	12/15/2021	3	8,794,522			20.200
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	JLL Partners Inc.	01/06/2006	3		15,000		3.000
000000-00-0	KIOP Holdings, LLC	Wilmington	DE	KIOP Holdings, LLC	06/29/2018	3		210,473		0.500
000000-00-0	KNEL Holdings, Ltd.	George Town	CYM	Kohlberg & Company, LLC	12/23/2014	3		(387,404)		3.941
000000-00-0	KNEL Holdings, Ltd.	George Town	CYM	NELLSON NUTRACEUTICAL	09/01/2021	3	387,404			1.345
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors	03/23/2017			1,095,013		18.209
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.	08/26/2020			3,281		0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.	08/26/2020			11,123		0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.	07/09/2020			321,106		0.900
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP	07/21/2020	3		291,386		1.000
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company	11/29/2007	3		186,913		2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company	11/23/2015	3		167,940		2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company	12/13/2018	3		16,329,087		1.890
000000-00-0	Kelso Watchtower Co-Investment, L.P.	Dover	DE	Kelso & Company	06/27/2019	3		30,494		9.840
000000-00-0	Kelso X PIE Co-investment, L.P.	Wilmington	DE	Ferraro Foods	03/31/2021		14,000,000	14,076		0.000
000000-00-0	Khosla Ventures Seed D, L.P.	Dover	DE	Khosla Ventures	08/26/2020	1		138,000		0.333
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Khosla Ventures	08/21/2020	1		2,070,000		1.111
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers	08/26/2020	1		15,000		0.000
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers	07/20/2020	1		675,000		0.830
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Kohlberg & Co., L.L.C.	12/18/2020	3		22,815,651		2.000
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC	03/27/2013	3		2,007,345		12.950
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC	08/30/2017	3		3,904,178		14.313
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners	02/25/2016	3		461,930		2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners	06/13/2017	3		4,802,086		1.818
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP	05/30/2018	3		4,524,238		5.260
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Group	06/27/2007			34,692		3.100
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd	12/28/2017			10,133,404		4.038
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	LeapFrog Investments Ltd	10/19/2010			5,258		5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd	11/19/2013			442,674		5.263
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP	09/08/2021	3	2,170,389			4.000
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman	05/12/2021	3	232,644	4,534,565		3.000

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightyear Fund V GP, L.P.	06/28/2021	3	7,629,551	7,496,634		3.200
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Lime Rock Management LP	08/26/2020			72,275		1.210
000000-00-0	Lime Rock Resources IV-A, L.P.	George Town	CYM	Lime Rock Resources	06/13/2016			947,029		5.740
000000-00-0	Lime Rock Resources IV-C, L.P.	Wilmington	DE	Lime Rock Management LP	07/06/2020			473,515		1.660
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC	07/08/2020	2		7,316,034		8.000
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.	04/29/2010			22,549		4.141
000000-00-0	Lumos Investment Holdings, LP	Wilmington	DE	Harvest Partners, Inc.	04/28/2017	3		(8,662,500)		1.190
000000-00-0	M&M Thrift (Common Equity)	Wilmington	DE	M&M Thrift	11/18/2021	3	5,758,277			1,000.000
000000-00-0	MARS PREFER STOCK SERIES A	Wilmington	DE	Mars Advertising, Inc.	09/27/2021	3	7,032,200			13.900
000000-00-0	Matrix Adhesives - Common Equity	Wilmington	DE	Matrix Adhesives	12/15/2021	1	7,123,093	299,500		40.470
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington	DE	Plasman Holdings	09/30/2021	3	10,000,000			14.730
000000-00-0	MPGC II FRG Co-Investment, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	12/09/2019	3		3,592,428		9.520
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	02/06/2020	3		4,749,000		80.001
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	02/06/2020	3		(4,749,000)		19.999
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.	05/27/2008	3		46,633		2.976
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.	12/17/2015	3		1,089,991		0.902
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	06/25/2019	3		9,403,058		4.286
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth	07/30/2015	3		1,738,824		7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund	09/06/2013			308,612		38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala	12/17/2015			249,312		23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala	12/17/2015			184,144		21.320
000000-00-0	Marble Ridge LP	Dover	DE	Marble Ridge Capital LP	09/25/2020			1,499,386		0.000
000000-00-0	Marblegate Partners Onshore Fund I, L.P.	Dover	DE	Marblegate Asset Management LLC	08/26/2020			371,922		14.851
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Marlin Equity Partners, LLC	07/20/2010			4,992		0.986
000000-00-0	Mars (Common Equity)	Wilmington	DE	Mars Advertising, Inc.	06/03/2021	3	7,032,200	(7,032,200)		13.900
000000-00-0	Mercato Partners Growth III, L.P.	Wilmington	DE	Mercato Partners Growth III GP, LLC	11/24/2015	3		695,914		10.163
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Merit Energy Company, LLC	08/26/2020			728,793		1.340
000000-00-0	Metz (Common Equity)	Wilmington	DE	Metz Culinary Management	12/23/2021	3	5,000,000			5.330
000000-00-0	MidOcean Partners V, LP‘	Wilmington	DE	MidOcean US Advisor, LP	04/26/2018	3		13,121,130		3.318
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP	03/22/2019	3		6,719,872		5.882
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround Management, LP	11/15/2021	3	6,259,446			4.600
000000-00-0	Milani Aggregator LLC	Wilmington	DE	Gryphon Partners	06/05/2018	3		87,613		0.760
000000-00-0	Mill Co-Investment Holdings, LP	George Town	CYM	Rhone Capital	06/26/2013	3		14,029		12.290
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	Great Mill Rock LLC	08/21/2020	3				49.553
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	TrojanLitho	09/29/2021	3	5,133,333			5,260.000
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC	07/09/2020	1		6,521,154		2.500
000000-00-0	Mithril LP	Wilmington	DE	Mithril Capital Management, LLC	08/26/2020	1		49,596		0.930
000000-00-0	Moonlight TopCo, LLC	Wilmington	DE	Aurora Capital Partners Management VI L.P.,	06/16/2020	3		(2,662,500)		2.210
000000-00-0	Mosaci Capital Investors II, LP	Wilmington	DE	Mosaic Capital Investors, LLC	01/20/2021	2	12,616,092	4,505,747		10.000
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP	07/26/2017	3		3,119,400		7.595
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Mountaingate Management Co. II, LLC	08/25/2021	3	4,346,943	3,694,299		8.900
000000-00-0	Mr Greens Add on (Common Equity) SER A	Wilmington	DE	Mr Greens	09/01/2021	3	330,504			3.163
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC	01/27/2012			317,116		1.394
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Homrich & Berg	11/10/2021	3	20,658,174			5.960
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners	02/21/2020	3		14,695,728		3.200
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners	10/27/2014	3		122,060		12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners	12/14/2016	3		4,668,007		6.167
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	New Mountain Capital LLC	03/18/2008	3		101,258		1.464
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC	12/10/2014	3		544,445		0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC	11/29/2017	3		3,262,252		0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.	03/10/2021		212,156	3,354,676		0.167
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.	03/04/2021	3	170,201	6,531,268		2.837
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	NexPhase Capital	09/20/2016	3		972,957		20.238
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	NexPhase Capital Fund IV, GP	02/25/2020	3		6,318,138		10.000
000000-00-0	Nivel Common Equity	Wilmington	DE	North Haven Falcon Holding Company, LLC	05/19/2021	3	14,283,878			6.440
000000-00-0	North Haven Capital Partners CV LP	Wilmington	DE	MS Capital Partners Adviser Inc.	12/20/2021	3	5,326,608			2.140
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/16/2015	3		510,318		3.540
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/28/2020	3		10,417,824		2.750
000000-00-0	North Haven Stallone Buyer, LLC	Wilmington	DE	Sila Heating & Air Conditioning	05/24/2021	3	8,500,000			7.400
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC	09/28/2020	3		4,646,559		6.667
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.	05/12/2017	3		132,312		1.881
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.	12/08/2020	3		18,308,499		1.140
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Oaktree Capital Management	11/09/2011			360,000		2.535
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Oaktree Capital Management	02/18/2010			600,793		0.350

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.	04/17/2019	3		8,019,158		2.286
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.	11/19/2021	3	4,422,541			2.000
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors	04/08/2015	1		1,402,680		1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners	09/28/2018	3		3,764,608		2.570
000000-00-0	PCI - Equity Co-Invest	Wilmington	DE	PCI Pharma	11/12/2020	2		1,878,000		0.270
000000-00-0	PCI - PIK Preferred (Series B)	Wilmington	DE	PCI Pharma	12/09/2021	2	11,793,357			0.270
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners	09/22/2021	2	1,931,679	678,234		2.273
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners	04/26/2018	3		9,429,605		5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners	03/24/2021		15,159,158	16,159,737		2.300
000000-00-0	PRO PHARMA COMMON SER A-2	Wilmington	DE	ProPharma Group	09/01/2021	3	142,939			70.000
000000-00-0	PRO Unlimited (Preferred Equity)	Wilmington	DE	PRO Unlimited	12/01/2021		8,662,500			1.190
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP	10/17/2014	3		410,138		6.616
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP	02/28/2018	3		588,617		6.010
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners	02/13/2015	3		109,416		1.783
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners	05/06/2014	3		1,200,122		3.503
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Pamlico Capital Management, LP	04/04/2014	3		7,731		2.939
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP	10/15/2013	3		911,744		5.385
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP	12/20/2017	3		9,411,445		4.396
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Pamlico Capital Management, LP	04/27/2021	3	3,216,323	8,051,464		3.214
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP	05/27/2016	3		529,646		6.250
000000-00-0	Patamar Fund II LP	Grand Cayman	CYM	Patamar Capital LLC	12/08/2020			3,400,000		18.182
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.	05/10/2012	3		618,746		6.413
000000-00-0	Pilot-NGC Holding, LLC	Dover	DE	Narrow Gauge Capital, LLC	12/30/2019	3		1,000,000		45.708
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners	11/01/2013			1,031,911		1.030
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Platinum Equity Advisors LLC	07/23/2004			373,225		4.286
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC	04/28/2021	3	500,000	850,000		4.000
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Plexus Capital, LLC	06/12/2020	2		928,000		5.714
000000-00-0	PowerGrid Services (Common Equity)	WILMINGTON	DE	PowerGrid Services	09/21/2021	3	3,956,800			337.000
000000-00-0	ProPharma (Common Equity Add-on)	Wilmington	DE	ProPharma Group	06/04/2021	3	408,396	(142,938)		70.000
000000-00-0	ProPharma (Preferred Equity Add-on Series B)	Wilmington	DE	ProPharma Group	05/26/2021	3	4,029,231			70.000
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Providence Equity Partners	04/04/2005	3		332		1.996
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Providence Equity Partners	03/16/2007	3		28,928		0.827
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners	05/09/2012	3		9,576,127		0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners	07/17/2019	3		14,422,865		0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc	12/20/2012	2		256,219		3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc	04/21/2017	2		6,179,136		2.192
000000-00-0	QAS Equity	WILMINGTON	DE	QAS Ultimate Parent, LLC	07/15/2021	3	14,300,000			15.140
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.	04/26/2017	3		9,602,989		2.699
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Quad-C Management L.P.	11/26/2012	3		58,889		5.889
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.	12/27/2021	3	3,372,043			2.667
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd	06/27/2019			15,729,683		12.150
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd	06/19/2015			288,223		6.670
000000-00-0	RCG (Common Equity)	WILMINGTON	DE	RCG Investments LLC	10/28/2021		9,000,000			12.820
000000-00-0	REGED TOPCO, LP	Charlotte	NC	Falfurrias Capital Partners	07/02/2015	3		682,981		6.869
000000-00-0	REL Acquisition Holdings, LP	Wilmington	DE	Audax Management Company, L.L.C.	07/22/2016	3		1,567,720		6.259
000000-00-0	REP SEKO Holdings, L.P.	WILMINGTON	DE	SEKO	02/26/2021	2	4,531,922			7.081
000000-00-0	RESA Power (Class D Units)	wilmington	DE	RESA Power	12/15/2021		14,592			2,020.000
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors	09/26/2017	1		1,280,658		3.894
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	RRE Investors	08/24/2021	1	2,125,678	516,181		12.600
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners	05/03/2021	3	3,176,061	2,401,421		8.000
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC	09/17/2020	3		17,861,090		0.030
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company	10/15/2007	3		488,106		1.817
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company	06/11/2014	3		16,661		1.094
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.	12/07/2018	3		8,676,135		1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management	07/23/2018	3		9,374,735		5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management	12/29/2021		3,190,079			2.670
000000-00-0	Revision Skincare Common Equity	Wilmington	DE	Revision Skincare	12/01/2021	2	2,830,000			2.460
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Rhone Capital	05/15/2012	3		62,389		2.000
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital	07/22/2015	3		4,417,940		2.188
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners	06/19/2017	3		976,563		3.361
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners	03/29/2012	3		454,378		12.464
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners	11/30/2015	3		972,369		6.118
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Ridgemont Equity Partners	10/09/2019	3		11,723,756		3.636
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	The Riverside Company	12/06/2013	3		603,928		3.333

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.	04/22/2019	3		10,513,159		6.693
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.	10/20/2015	2		7,734,075		7.568
000000-00-0	Roadsafe - Common Equity	Wilmington	DE	RoadSafe	04/16/2021		13,300,000			4.390
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Roark Capital Management, LLC	08/26/2020	3		39,058		0.640
000000-00-0	Rohrer Equity Co-Invest	Wilmington	DE	Rohrer	03/15/2021	2	2,071,000			4.310
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC	09/12/2018	3		563,960		10.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited	12/16/2019			3,812,388		26.042
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	SPC Management Co., Inc.	08/26/2020	3		2,435,913		2.500
000000-00-0	SPH Acquisitions, Inc.	Wilmington	DE	Safety Products Holdings	12/15/2020	3		(9,675,000)		11.813
000000-00-0	SPH Acquisitions, Inc.	Wilmington	DE	Safety Products Holdings	09/01/2021	3	9,675,000			2,370.000
000000-00-0	Searchlight Capital III, LP	Wilmington	DE	Searchlight Capital Partners	08/26/2020	3		917,375		0.333
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC	01/21/2020	3		4,692,661		7.692
000000-00-0	Shoreline Greens Investment, LP	Wilmington	DE	Shoreline Equity Partners, LLC	07/26/2019	3		(330,504)		3.163
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC	01/07/2020	1		3,000,000		4.610
000000-00-0	Siris Partners IV, L.P.	Wilmington	DE	Siris Capital Group	08/26/2020	3		1,103,116		0.417
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital	04/29/2021	3	930,228	9,880,698		8.889
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC	08/23/2016	3		5,272,677		4.380
000000-00-0	Solve Industrial Class A2 Units	WILMINGTON	DE	Solve Industrial	08/02/2021	3	1,812,500			2.570
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Southern HVAC	10/01/2021	3	2,121,341			20.000
000000-00-0	Southern HVAC Parent	WILMINGTON	DE	Southern HVAC	11/02/2021	3	402,751			200.000
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Spire Capital Management LLC	12/23/2020	3		2,535,795		4.211
000000-00-0	Stanton Common Equity	Wilmington	DE	Stanton Carpet	10/01/2021	3	4,324,324			3.690
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC	06/23/2020			10,307,400		10.000
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.	08/19/2021	3	3,750,612			2.286
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Wilmington	DE	Stonepeak Infrastructure Partners	12/30/2021	1	98,294,211			3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners	05/19/2020			750,795		2.400
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II	02/12/2016			203,961		0.710
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Strategic Value Partners	10/20/2011			30,649		57.390
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC	01/23/2019	3		3,791,707		6.667
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC	10/13/2015	3		1,086,572		7.036
000000-00-0	TA XII-A, L.P.	Wilmington	DE	TA Associates	08/26/2020	3		24,846		0.189
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	TA Associates	08/26/2020	3		3,324,393		0.177
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmtington	DE	Tikehau Investment Management SAS	04/01/2021		3,050,000	28,050,000		1.667
000000-00-0	TGA Beachview Investor Member, LLC	Wilmington	DE	Peak Capital	11/10/2020			118		44.175
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group	04/17/2008	3		593,952		0.954
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC	11/15/2017	3		46,774		46.774
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		2,326,591		2.000
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		423,708		5.710
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners	05/15/2015	3		288,730		3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners	09/27/2018	3		8,693,090		2.834
000000-00-0	Tailwind Distinct Investor LP	Wilmington	DE	Tailwind Capital Partners	03/30/2016	3		3,464		6.928
000000-00-0	TechEnable Group, LLC	Wilmington	DE	Falfurrias Equity Partners III, LLC	04/08/2019	3		(740,637)		1.340
000000-00-0	TechEnable Group, LLC	Wilmington	DE	Etech	09/01/2021	3	740,637			2.233
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.	10/01/2021	3	2,521,011	4,938,526		4.000
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company	09/07/2021	3	5,537,822	7,872,286		0.898
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	ON	TorQuest Partners	07/02/2021	3	4,222	6,313,459		3.636
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners	08/31/2016	3		3,503,133		3.240
000000-00-0	TranSystems Holdings, Inc.	Wilmington	DE	TranSystems	03/31/2021	2	1,906,000			2.850
000000-00-0	Trident IV, LP	George Town	CYM	Stone Point Capital LLC	05/10/2007	3		46,779		3.640
000000-00-0	Trident VI, L.P.	George Town	CYM	Stone Point Capital LLC	09/12/2014	3		330,813		1.244
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC	12/18/2017	3		2,639,951		0.695
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP	04/08/2020	3		14,964,538		0.435
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC	05/01/2013	3		556,037		2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners	11/05/2012	3		138,633		14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP	01/17/2018	3		8,936,186		8.571
000000-00-0	Trinity Inclusion Limited	Ebene	MUS	LeapFrog Investments Ltd	03/15/2018			2,009,132		25.572
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.	12/19/2014	3		404,783		9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.	11/13/2019	3		10,829,625		8.200
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC	05/20/2021	3	172,162	8,898,633		4.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC	06/17/2021	3	7,788,534	3,389,864		6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC	03/10/2017	3		6,376,574		7.407
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Upfront Ventures	07/24/2020	1		53,515		0.000
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	07/08/2020	1		350,099		0.000
000000-00-0	V-Sky Co-Invest Aggregator LP	WILMINGTON	DE	Stratus	07/28/2021	3	8,700,000			36.250

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	VCP-EDC CO-INVEST, LLC	Wilmington	DE	Vestar Capital Partners	06/12/2017	3				38.660
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners	07/24/2019	3				1.434
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Vector Capital	07/26/2007	3		33,414		2.450
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.	Palo Alto	CA	Vertical Venture Partners, LLC	12/10/2021	1	1,500,000			0.000
000000-00-0	Vertical Venture Partners II, L.P.	Wilmington	DE	Vertical Venture Partners, LLC	08/21/2018	1		2,500,000		12.980
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC	06/02/2021	1	1,000,000	1,000,000		10.000
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Vestar Capital Partners	12/19/2005	3		41,988		4.630
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners	04/02/2018	3		22,196,576		7.333
000000-00-0	Vortex Doors Co-Invest	Wilmington	DE	Vortex Doors	11/29/2021	3	4,880,000			7.500
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC	03/14/2019	3		11,202,189		0.750
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Tropicale Foods	09/01/2021	3	24,175	24,000		100.000
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Wind Point Investors IX, L.P.	01/10/2020	3		67,000		1.635
000000-00-0	WSC Holdings Aggregator LLC	Wilmington	DE	Wittichen Supply Co.	07/30/2021	2	4,702,815			6.180
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	E.M. Warburg, Pincus & Co., LLC	05/24/2012	3		40,747		0.422
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Waterton Global Resource Management	08/26/2020			362,808		1.241
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC	11/26/2021	3	8,955,000			3.000
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management	04/27/2018	3		20,860,807		2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC	08/26/2015	3		818,719		0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy	03/22/2013			661,513		1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy	10/30/2009			62,641		12.160
000000-00-0	Whitson's (Common Equity)	Wilmington	DE	Whitson's Culinary Group	08/27/2021	3	6,000,000			2,050.000
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.	09/09/2019	3		20,364,748		4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners	01/03/2017	3		221,110		4.186
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	09/03/2014	3		710,559		7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	01/03/2020	3		2,628,035		4.615
000000-00-0	Trench Safety Solutions Holdings, LLC	Wilmington	DE	Trench Plate Rental Company	12/03/2020	3		1,642,764		1.667
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,070,213,521	1,377,846,413		XXX
000000-00-0	Landed Educator Retention Fund	Dover	DE	Landed Management Company, LLC	10/21/2019			3,750,000		55.560
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC	12/21/2010			1,230		100.000
000000-00-0	NBPT Aggregator LLC	WILMINGTON	DE	Physical Rehabilitation Network	02/01/2021	2	2,652,467			700.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			3,709,702		100.000
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.	09/21/2020			52,500,187		25.366
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			438,653		100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilmington	DE	Nuveen Alternatives Advisors LLC	09/25/2020			21,661,824		66.667
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP	11/04/2011			46,814,428		100.000
000000-00-0	PC Creekside Village, LLC	Newark	DE	Peak Capital	06/01/2020			480,478		95.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC	07/11/2011			297,932		100.000
000000-00-0	REP Coinvest III TEC, L.P.	Wilmington	DE	Ridgemont Equity Partners	06/19/2020	3		2,280,996		16.447
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC	03/31/2011			227,114		100.000
000000-00-0	TIAA GBS Holding LLC	Wilmington	DE	Teachers Advisors, Inc.	03/18/2016			5,000		100.000
000000-00-0	Energy Capital Partners SMA	Wilmington	DE	TIAA	11/18/2020		145,895	95,000		99.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.	06/30/2016			38,894,069		100.000
000000-00-0	Canadian Infrastructure Investments LLC	Wilmington	DE	TIAA	09/02/2021			136,202,016		100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA	04/28/2021		45,000,000	295,200,000		100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020			1,242,275		100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA	12/27/2012			100,000,000		100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA	09/26/2016			86,510		100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC	10/11/2019	1		26,094,742		25.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016			1,194,621		100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014			3,400,591		100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA	10/19/2015			215,061		100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013			237,498		100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC	01/23/2012			1,956,175		100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund	09/23/2021		376			100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC	09/22/2021		7,606,502			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							55,405,240	736,986,102		XXX
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021		13,864,887	149		100.000
000000-00-0	TGA Peaceable Investor Member LLC	Wilmington	DE	Peaceable Street Capital	02/05/2021	3	2,365,170	48,244,436		14.200
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC	08/26/2020			4,716,557		2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG	07/23/2020			4,310,717		2.230
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management	04/17/2017			2,670,029		15.724

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000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management	12/03/2019			8,900,211		27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC	08/26/2020			2,261,529		0.620
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	DIF Management B.V.	06/10/2021		8,505,355	12,386,838		4.941
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Enterprise Community Investments, Inc	12/22/2017			4,330,395		18.223
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Enterprise Community Investments, Inc	08/10/2020			9,890,830		29.762
000000-00-0	FIDELITY NATIONAL TITLE COMPANY	Wilmington	DE	Peak Capital	04/06/2021	1	3,800,000	237,500		95.000
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC	08/26/2020			301,025		1.040
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Hudson Valley Property Group, LLC	10/02/2020			15,179,553		33.333
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	IMT Capital Partners, LLC	08/26/2020			297,290		1.590
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC	08/26/2020			2,996,001		1.160
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Pacific Coast Capital Partners LLC	07/31/2016			57,082		57.080
000000-00-0	Landed Homeownership Impact Fund, LP	WILMINGTON	DE	Landed Management Company, LLC	09/14/2021	2	2,275,000			12.500
000000-00-0	Meadow Real Estate Fund IV LP	Wilmington	DE	Meadow Partners LLC	08/14/2020			221,156		1.730
000000-00-0	Meadow Real Estate Fund V LP	Wilmington	DE	Meadow Partners LLC	08/26/2020			19,352,291		3.391
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar	07/31/2016			495		49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar	07/31/2016			1,420		49.000
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC	07/31/2020			347,719		1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC	08/26/2020			111,313		0.610
000000-00-0	O'Connor North American Property Partners, L.P.	Wilmington	DE	O'Connor North American Management Partners, LLC	07/31/2016			5,963		6.633
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.	08/26/2020			1,400,100		2.470
000000-00-0	Riverstone LLC	Wilmington	DE	Alliant Strategic Investments	03/01/2021		4,058,229	12,000		95.000
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC	11/22/2019			15,500,000		27.180
000000-00-0	Stonelake Opportunity Partners V, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC	08/26/2020			625,000		3.846
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies	06/03/2020			15,438,030		16.200
000000-00-0	TGA NYCAHP II Investor Member LLC	Wilmington	DE	Hudson Valley Property Group, LLC	12/18/2020			30,118		89.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital	06/23/2016			322,460		3.185
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	A&E Asset Management, LLC	08/26/2020			92,868		5.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated							34,868,641	170,241,075		XXX
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA	10/04/2019			2,800		100.000
000000-00-0	Carver Terrace	Wilmington	DE	Jair Lynch Real Estate Partners	05/18/2021		1,900,000			95.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA	10/27/2005			574		100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA	12/21/2021		13,432,487			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar	07/31/2016			69,399		49.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA	03/07/2013			523,041		100.000
000000-00-0	TGA The Yield Investor Member LLC	N/A	DE	TIAA	12/23/2021		13,782,552			100.000
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Northstar	07/31/2016			495		49.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.	07/31/2007			67,614,589		100.000
000000-00-0	T-C US Super Regional Mall Fund LP	Honolulu	HI	T-C US Super Regional Mall Fund GP LLC	07/09/2015					22.222
000000-00-0	TGA JL Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners	11/12/2019			1,756,477		94.977
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA	06/28/2011			16,018,754		100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund	Various		TH Real Estate U.S. Strategic Industrial Fund I GP, LLC	12/08/2017			10,896,657		15.645
000000-00-0	TGA JL MCF Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners	06/03/2020			365		95.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA	07/01/2019			36,784,648		100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC	06/28/2018					100.000
000000-00-0	TGA Lakes at Indian Creek LLC	Wilmington	DE	Comuniad Realty Partners	12/03/2020			14,272,933		95.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA	09/03/2008			16,630		100.000
000000-00-0	U.S. Cities Multifamily Fund LP	Various		U.S. Cities Multifamily Fund GP LLC	10/01/2019			39,583,894		9.300
000000-00-0	TGA MH Investor Member LLC	Wilmington	DE	Millennia Housing Management	10/04/2019			126,124		84.072
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners	04/30/2009			8,463,001		100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP	10/24/2019		34,723,528	41,075,399		88.893
000000-00-0	TGA NJAHP II INVESTOR MEMBER LLC	Wilmington	DE	Hudson Valley Property Group, LLC	10/31/2019			385,828		100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.	06/03/2011			2,066,479		100.000
000000-00-0	U.S. Cities Office Fund LP	N/A	DE	TIAA	01/04/2021		10,000,000	66,086,957		100.000
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC	Wilmington	DE	Hudson Valley Property Group, LLC	03/27/2019			430		90.070
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC	07/29/2016			24,049,026		100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund II	N/A	DE	TIAA	09/03/2021		2,749,139	4,238,260		11.723
000000-00-0	Millennia Portfolio II	Wilmington	DE	Millennia Housing Management	05/05/2021		17,164,329	125,848		90.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA	12/17/2013			6,100,430		100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007			417,818		100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA	11/19/1998			740		100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014			235,915		100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA	11/15/1999			828		100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014			226,663		100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA	09/27/2011			1,150,430		100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016		14,652,806	79,655,469		100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA	05/26/2011			430		100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014			78,395		100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA	07/01/2015			28,942,656		57.430
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014		190,518,498	13,458,366		100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015			17,888,999		100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA	06/17/2016			64,830		100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016			1,610,157		100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013			1,491,294		100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016			186,191		100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA	03/29/2017					100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA	10/12/2016			1,015,159		100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017			2,108,751		100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014			173,976		100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018			338,960		100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA	09/26/2018		6,332,500	10,991,153		100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018			1,106,904		100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018		37,084,470	19,445,864		100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019			153,324		100.000
000000-00-0	CPF UIR JV Member LLC	N/A	DE	TIAA	01/01/2020			3,825,000		100.000
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020			757,551		100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020			9,151,414		100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA	11/30/2020			78,832,304		100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020			5,006,910		100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA	12/22/2020		1,277,477	1,108,568		100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021		213,428,428	2,064,445		100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011			14,847,614		100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA	02/05/2021		9,236,487	464,843		100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA	05/19/2021		4,199,838	866		100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021		10,739,056	499,027		100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021		28,700,506	760,831		100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA	07/01/2021		53,182,728	756,071		100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA	07/01/2021		12,796,718	181		100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021		24,753,488	1,191,444		100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021		53,858,107	237,592		100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021		47,503,549	129,634		100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021		13,487,490	924		100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021		31,530,580	181		100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021		8,355,305	181		100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021		75,587,843	2,177,220		100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA	07/01/2021		14,360,141	1,031		100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA	07/01/2021		1,900,000	471,998		100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021		18,215,894	3,188		100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021		2,202,646	4		100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021		63,327,912	19		100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021		25,198,937	2		100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021		16,052,382			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							1,072,235,821	643,291,353		XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	07/31/2016			153,480		18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital	04/15/2021		16,203,816	12,503,647		20.000
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP	07/17/2017			6,000,000		8.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			1,001,629		0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			1,955,488		0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							16,203,816	21,614,244		XXX
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC	06/01/2018			35,910,200		26.060
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Nuveen Real Estate	01/25/2018			8,753,492		34.880
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020			62,682,899		100.000
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.	11/17/2016			389,721		100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								107,736,312		XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC	08/15/2019	2		5,622,082		18.519
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Atlas Capital Partners	02/22/2010			177,126		3.798

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Benefit Street Partners Debt Fund IV GP LP	03/27/2017	2		7,872,207		2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	04/25/2012	2		1,185,366		13.720
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The	04/06/2021		8,612,805	16,068,531		2.500
000000-00-0	Churchill Middle Market CLO V-A Ltd.	George Town	CYM	Churchill Asset Management	09/02/2021		20,000,000	80,000,000		100.000
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC	12/30/2013	2		190,803		8.709
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	12/17/2012	2		1,939,009		4.397
000000-00-0	Nuveen Churchill Direct Lending Corp.	Wilmington	DE	Churchill	12/01/2021	2	1,526,824	4,272,029		0.000
000000-00-0	OTG HP SCF Investor, LLC	Wilmington	DE	Harvest Structured Capital Fund I	08/26/2016	2		102,339		16.667
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners	11/04/2014	2		481,147		4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners	03/18/2008	1		193,963		14.012
2599999. Joint Venture Interests - Other - Unaffiliated							30,139,629	118,104,602		XXX
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management	03/04/2021	2	2,142,857	42,160,073		10.000
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC	01/28/2009			425		50.000
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management	09/16/2020			43,414,505		31.380
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA	06/30/2001			1,450		100.000
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	TIAA	06/19/2013			495		49.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	TIAA	12/22/2009					100.000
000000-00-0	LA Teak Holdings LLC	Wilmington	DE	TIAA	10/21/2020			2,610,000		100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016			14,680,054		97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019			19,376,429		100.000
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP	05/28/2021		10,020,000	38,802,820		50.000
2699999. Joint Venture Interests - Other - Affiliated							12,162,857	161,046,251		XXX
4899999. Total - Unaffiliated							1,151,425,607	2,083,793,274		XXX
4999999. Total - Affiliated							1,205,594,334	1,881,340,378		XXX
5099999 - Totals							2,357,019,941	3,965,133,652		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009	12/31/2021	136,135,400							136,135,400	136,135,400				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							136,135,400							136,135,400	136,135,400				
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE		10/20/2020									269,663,860	269,663,860				932,644
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated														269,663,860	269,663,860				932,644
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	08/31/2021	41,272,924							41,272,924	41,272,924				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							41,272,924							41,272,924	41,272,924				
000000-00-0	AP Plastics Holdings, LP	Wilmington	DE	Fund Distribution	08/01/2016	08/10/2021	9,500,000							9,500,000	9,500,000				
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Fund Distribution	01/02/2019	12/03/2021	(632,400)							(632,400)	(632,400)				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	11/18/2021	2,325,286							2,325,286	2,325,286				
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	06/29/2021	1,422,841							1,422,841	1,422,841				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	05/05/2021	1,458,762							1,458,762	1,458,762				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	11/18/2021	6,955,927							6,955,927	6,955,927				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	12/30/2021	1,074,348							1,074,348	1,074,348				
000000-00-0	Alpine Investors VI, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	10,139,551							10,977,014	9,723,060		5,430,970	5,430,970	
000000-00-0	Alpine Investors VII, LP	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	2,632,761							3,372,074	3,410,699		480,282	480,282	
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Fund Distribution	04/09/2019	09/03/2021	7,112,070							7,112,070	7,112,070				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	12/03/2021	3,010,424							3,010,424	3,010,424				
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	Secondary Sale	09/05/2008	09/30/2021	27,453,475							27,441,747	15,584,437		1,089,601	1,089,601	
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	10/07/2021	10,331,388							10,331,388	10,331,388				
000000-00-0	Apax Europe VI-A, L.P.	London	GBR	Secondary Sale	07/18/2005	09/30/2021	2,997,130							3,684,396	2,148,904	(145,640)	712,491	566,851	
000000-00-0	Apex Holdings II (Equity Co-Invest)	Wilmington	DE	Fund Distribution	08/18/2020	12/22/2021	1,734,117							1,734,117	1,734,117				
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Fund Distribution	12/07/2016	10/13/2021	7,112,393							7,112,393	7,112,393				
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	08/27/2019	10/01/2021	759,971							759,971	759,971				
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Fund Distribution	08/26/2020	12/22/2021	2,650,655							2,650,655	2,650,655				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	12/09/2021	11,061,291							11,061,291	11,061,291				
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Liquidation	01/18/2013	04/12/2021	36,004,800							28,712,671	26,048,931				
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	12/28/2021	15,900,176							15,900,176	15,900,176				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	09/20/2021	1,517,663							1,517,663	1,517,663				
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Fund Distribution	03/22/2021	12/03/2021	7,645,387							7,645,387	7,645,387				
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Fund Distribution	07/26/2021	12/13/2021	570,919							570,919	570,919				
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Fund Distribution	06/10/2016	12/09/2021	3,741,714							3,741,714	3,741,714				
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Fund Distribution	04/23/2021	10/19/2021	4,578,413							4,578,413	4,578,413				
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Fund Distribution	05/07/2021	12/31/2021	5,499,338							5,499,338	5,499,338				
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	12/17/2021	33,453,003							33,453,003	33,453,003				
000000-00-0	Avista Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	03/23/2021	08/05/2021	2,389,619							2,389,619	2,389,619				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	12/09/2021	398,288							398,288	398,288				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Liquidation	12/23/2011	05/27/2021	16,972,939							5,450,059	11,297,829	(352,572)	6,206,693	5,854,121	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	06/04/2021	5,638,521							5,638,521	5,638,521				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	12/20/2021	1,091,521							1,091,521	1,091,521				
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	05/27/2021	2,224,557							2,224,557	2,224,557				
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.	Wilmington	DE	Fund Distribution	06/11/2019	12/09/2021	2,040,274							2,040,274	2,040,274				
000000-00-0	BGP FS Parent, Inc.	Wilmington	DE	Fund Distribution	03/19/2021	12/28/2021	11,567,503							11,567,503	11,567,503				
000000-00-0	Bain Capital Asia Fund II, L.P.	Grand Cayman	CYM	Secondary Sale	08/26/2020	12/31/2021	2,713,444							1,486,968	1,516,300		1,418,154	1,418,154	
000000-00-0	Bain Capital Europe Fund IV, L.P.	Grand Cayman	CYM	Secondary Sale	08/26/2020	12/31/2021	7,802,467							9,478,399	4,937,087	(123,216)	1,330,457	1,207,241	
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Secondary Sale	07/01/2020	12/31/2021	1,992,080							1,942,740	2,565,430	(104,947)	(144,348)	(249,295)	
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Fund Distribution	11/16/2018	12/09/2021	46,296							46,296	46,296				
000000-00-0	Bain Capital Venture Fund 2012, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	08/19/2021	212,674							212,674	212,674				
000000-00-0	Bain Capital Venture Fund 2014, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	12/17/2021	287,984							287,984	287,984				
000000-00-0	Bain Capital Venture Fund 2016, L.P.		CYM	Fund Distribution	08/26/2020	12/03/2021	696,085							696,085	696,085				
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Fund Distribution	01/02/2019	12/07/2021	1,448,605							1,448,605	1,448,605				
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Fund Distribution	11/12/2021	12/03/2021	8,119,396							8,119,396	8,119,396				
000000-00-0	Bastet Co-Investors, L.P.	GEORGETOWN	DE	Fund Distribution	05/21/2021	12/06/2021	3,096,885							3,096,885	3,096,885				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	12/21/2021	6,764,206							6,764,206	6,764,206				
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Secondary Sale	08/25/2011	09/30/2021	7,616,399							5,697,783	3,633,145		516,026	516,026	
000000-00-0	Berkshire Partners VI, L.P.	Boston	MA	Fund Distribution	07/11/2002	09/22/2021	18,140							18,140	18,140				
000000-00-0	Berkshire Partners VII	Wilmington	DE	Fund Distribution	11/15/2006	09/23/2021	71							71	71				
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Fund Distribution	08/26/2020	12/09/2021	3,749,665							3,749,665	3,749,665				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	12/09/2021	4,201,526							4,201,526	4,201,526				
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Fund Distribution	11/09/2020	06/30/2021	6,838,259							6,838,259	6,838,259				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	11/23/2021	2,895,679							2,895,679	2,895,679				
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Fund Distribution	09/21/2006	12/24/2021	40,812							40,812	40,812				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	12/10/2021	8,074,101							8,074,101	8,074,101				
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	08/24/2018	07/12/2021	1,881,494							1,881,494	1,881,494				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	09/17/2021	513,490							513,490	513,490				
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Fund Distribution	02/11/2020	02/12/2021	194,802							194,802	194,802				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	12/28/2021	4,808,404							4,808,404	4,808,404				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	12/30/2021	15,292,659							15,292,659	15,292,659				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	12/15/2021	4,885,977							4,885,977	4,885,977				
000000-00-0	Business Agility Co-Invest, LP	Wilmington	DE	Fund Distribution	07/19/2019	12/17/2021	6,015,807							6,015,807	6,015,807				
000000-00-0	CC WK Co-Invest, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	04/19/2021	4,304,504							4,304,504	4,304,504				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	12/28/2021	10,792,478							10,792,478	10,792,478				
000000-00-0	CG EQUITY INVESTORS, LP	Wilmington	DE	Fund Distribution	04/30/2019	06/29/2021	930,330							930,330	930,330				
000000-00-0	CHG PPC Investor, LLC	Wilmington	DE	Fund Distribution	03/28/2018	12/10/2021	8,242,323							8,242,323	8,242,323				
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/18/2016	12/20/2021	23,861,686							23,861,686	23,861,686				
000000-00-0	CIP Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	06/30/2021	12/09/2021	15,492,918							15,492,918	15,492,918				
000000-00-0	CIP Capital Fund, LP	Wilmington	DE	Fund Distribution	05/24/2012	08/25/2021	4,632,882							4,632,882	4,632,882				
000000-00-0	CP7 Pet Food Investment, LP	Festival Square	GBR	Liquidation	06/10/2015	03/01/2021	9,775,647							5,286,601	9,775,647				
000000-00-0	CRC Investments LLC	Wilmington	DE	Fund Distribution	01/09/2019	12/08/2021	4,727,525							4,727,525	4,727,525				
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	Fund Distribution	09/02/2005	06/17/2021	28,799						1,227	30,026	28,799	(1,227)		(1,227)	
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	12/29/2021	5,068,567							5,068,567	5,068,567				
000000-00-0	Calera XIX, LLC	Wilmington	DE	Fund Distribution	02/06/2017	08/26/2021	21,736,609							21,736,609	21,736,609				
000000-00-0	Calera XXIII, LLC	Wilmington	DE	Fund Distribution	01/04/2021	12/28/2021	219,454							219,454	219,454				
000000-00-0	Capital Partners (Heartwood) Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Secondary Sale	02/03/2014	09/30/2021	15,995,645							14,488,876	8,744,925		234,915	234,915	
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	12/17/2021	433,421							433,421	433,421				
000000-00-0	Cappuccino Co-Investors, L.L.C.	Wilmington	DE	Fund Distribution	05/23/2018	08/17/2021	4,965,815							4,965,815	4,965,815				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	11/15/2021	2,183,157							2,183,157	2,183,157				
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	12/29/2021	1,464,137							1,464,137	1,464,137				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	12/16/2021	2,809,986							2,809,986	2,809,986				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	12/29/2021	11,179,294							11,179,294	11,179,294				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	12/22/2021	1,620,253							1,620,253	1,620,253				
000000-00-0	Catalyst Fund Limited Partnership V	Toronto	CAN	Fund Distribution	08/26/2020	11/18/2021	783,869							783,869	783,869				
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Secondary Sale	09/30/2013	09/30/2021	23,606,861							16,727,127	9,965,804		2,933,265	2,933,265	
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Secondary Sale	03/19/2013	09/30/2021	39,626,861							34,038,660	18,564,339		(978,613)	(978,613)	
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	09/17/2021	37,722							37,722	37,722				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	12/23/2021	8,216,940							8,216,940	8,216,940				
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	Fund Distribution	01/14/2021	06/01/2021	1,340,584							1,340,584	1,340,584				
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	10/27/2021	910,553							910,553	910,553				
000000-00-0	Cerberus Institutional Partners Int'l, Series I	Wilmington	DE	Fund Distribution	06/17/2009	11/05/2021	152,691							152,691	152,691				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	11/17/2021	1,759,776							1,759,776	1,759,776				
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Fund Distribution	10/26/2018	03/30/2021	1,564,544						(84,744)	1,479,801	1,564,544	84,744		84,744	
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Secondary Sale	11/21/2013	09/30/2021	35,350,958							34,265,900	27,600,139		12,977,611	12,977,611	
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	12/02/2021	1,019,010							1,019,010	1,019,010				
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.-Do Not Use			Fund Distribution	08/26/2020	07/01/2021	1,987,019							1,987,019	1,987,019				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	12/28/2021	5,966,773							5,966,773	5,966,773				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	11/01/2021	2,298,189							2,298,189	2,298,189				
000000-00-0	Core Innovation Capital I, L.P.	Wilmington	DE	Fund Distribution	05/03/2010	11/08/2021	1,518,903							1,518,903	1,518,903				
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Fund Distribution	03/19/2021	03/29/2021	10,000,000							10,000,000	10,000,000				
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Fund Distribution	06/12/2018	12/01/2021	8,883,534							8,883,534	8,883,534				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	01/04/2021	616,832							616,832	616,832				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	12/13/2019	01/04/2021	(616,832)							(616,832)	(616,832)				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	07/16/2021	3,831,187							3,831,187	3,831,187				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	11/19/2021	1,156,612							1,156,612	1,156,612				
000000-00-0	Creation Investments Social Ventures Fund III	Wilmington	DE	Fund Distribution	07/21/2015	12/02/2021	1,554,589							1,554,589	1,554,589				
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Fund Distribution	07/09/2020	12/23/2021	1,341,832						51,620	1,393,452	1,341,832	(51,620)		(51,620)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	10/15/2021	90,029						(2,460)	87,568	90,029	2,460		2,460	
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Fund Distribution	03/29/2019	12/22/2021	8,638,158							8,638,158	8,638,158				
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	09/24/2021	643,188							643,188	643,188				
000000-00-0	Digital Colony Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	11/24/2021	18,795,920							18,795,920	18,795,920				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	12/10/2021	25,050,034							25,050,034	25,050,034				
000000-00-0	ECM Investors, LLC	Wilmington	DE	Fund Distribution	04/30/2020	09/07/2021	2,355,724							2,355,724	2,355,724				
000000-00-0	EFC Investment Holdings, LLC	Wilmington	DE	Fund Distribution	04/30/2013	11/01/2021	631,993							631,993	631,993				
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Fund Distribution	07/01/2021	10/29/2021	277,137							277,137	277,137				
000000-00-0	EQT Infrastructure V		LUX	Fund Distribution	08/13/2021	12/20/2021	714,910						6,624	721,534	714,910	(6,624)		(6,624)	
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	12/17/2021	21,637,532							21,637,532	21,637,532				
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	Fund Distribution	12/18/2020	12/03/2021	3,622,540							3,622,540	3,622,540				
000000-00-0	Eagletree-Airtech Investment, L.P.	Wilmington	DE	Fund Distribution	02/01/2018	10/15/2021	4,265,894							4,265,894	4,265,894				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	12/29/2021	3,331,473							3,331,473	3,331,473				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	10/29/2021	293,073							293,073	293,073				
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	12/31/2021	6,110,680							6,110,680	6,110,680				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	11/22/2021	349,545							349,545	349,545				
000000-00-0	Ex Vivo Sponsor L.P.	Wilmington	DE	Fund Distribution	07/31/2017	09/27/2021	8,000,000							8,000,000	8,000,000				
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Fund Distribution	07/23/2019	08/02/2021	2,956,605							2,956,605	2,956,605				
000000-00-0	FCP-CFS holdings, LLC	Wilmington	DE	Fund Distribution	07/25/2019	08/02/2021	5,000,000							5,000,000	5,000,000				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	12/10/2021	16,202,463							16,202,463	16,202,463				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	12/08/2021	5,303,708							5,303,708	5,303,708				
000000-00-0	Falcon Strategic Partners VI, L.P.		DE	Fund Distribution	08/14/2020	11/23/2021	12,867,586							12,867,586	12,867,586				
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Fund Distribution	05/06/2019	06/14/2021	4,962,130							4,962,130	4,962,130				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	12/01/2021	10,847,884							10,847,884	10,847,884				
000000-00-0	Fenway Partners Cap Fund II, L.P.	Wilmington	DE	Fund Distribution	10/28/1998	12/03/2021	11,111							11,111	11,111				
000000-00-0	First Reserve Fund XI, L.P.	Wilmington	DE	Fund Distribution	12/14/2006	04/09/2021	45,891							45,891	45,891				
000000-00-0	First Reserve Fund XII, L.P.	George Town	CYM	Fund Distribution	11/14/2008	10/18/2021	211,266							211,266	211,266				
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp			Fund Distribution	02/18/2021	10/13/2021	1,720,243						52,163	1,772,406	1,720,243	(52,163)		(52,163)	
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	04/12/2021	378,335							378,335	378,335				
000000-00-0	Founders Fund VI, LP	Wilmington	DE	Fund Distribution	09/25/2020	09/15/2021	1,059,036							1,059,036	1,059,036				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	10/22/2021	2,974,516							2,974,516	2,974,516				
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Fund Distribution	03/30/2015	12/09/2021	1,437,583							1,437,583	1,437,583				
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Fund Distribution	11/21/2017	12/08/2021	1,599,900							1,599,900	1,599,900				
000000-00-0	GHK Fund I LP	Wilmington	DE	Fund Distribution	10/08/2020	12/29/2021	5,367,450							5,367,450	5,367,450				
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	Fund Distribution	07/15/2020	01/19/2021	1,435,850							1,435,850	1,435,850				
000000-00-0	GHK Smokey Co-Investment Vehicle LP	WILMINGTON	DE	Fund Distribution	06/14/2021	12/27/2021	5,738,630							5,738,630	5,738,630				
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	Fund Distribution	10/01/2008	03/31/2021	641,240							833,153			(761,412)	(761,412)	
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	Fund Distribution	01/24/2014	12/29/2021	8,113,293							8,113,293	8,113,293				
000000-00-0	GI Partners Fund V LP	Wilmington	DE	Fund Distribution	02/16/2018	12/22/2021	15,797,173							15,797,173	15,797,173				
000000-00-0	GP EMERGENCY POWER HOLDINGS, L.P.	Wilmington	DE	Liquidation	07/02/2018	09/01/2021	1,500,000							1,219,846	1,500,000				
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2020	12/23/2021	2,488,780							2,488,780	2,488,780				
000000-00-0	Gastro Health Preferred Equity	Wilmington	DE	Fund Distribution	10/01/2020	07/01/2021	9,700,000							9,700,000	9,700,000				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	12/15/2021	5,881,328							5,881,328	5,881,328				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	10/31/2018	02/25/2021	9,900,512							9,900,512	9,900,512				
000000-00-0	General Catalyst Group VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	11/18/2021	2,515,876							2,515,876	2,515,876				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Secondary Sale	10/01/2015	09/30/2021	31,431,082							14,222,451	9,281,531		(1,342,693)	(1,342,693)	
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	Fund Distribution	08/20/2020	06/14/2021	1,495,100							1,495,100	1,495,100				
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.	Grand Cayman	CYM	Secondary Sale	08/26/2020	12/31/2021	7,894,879							6,061,619	4,164,550		960,821	960,821	
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Fund Distribution	08/26/2020	12/27/2021	(11,777,607)							(11,777,607)	(11,777,607)				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	12/29/2021	20,656,363							20,656,363	20,656,363				
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Fund Distribution	11/06/2019	10/19/2021	2,695,697							2,695,697	2,695,697				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	10/29/2021	15,121,169							15,121,169	15,121,169				
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	08/02/2021	2,644							2,644	2,644				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	12/20/2021	7,274,182							7,274,182	7,274,182				
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	12/28/2021	9,090,238							9,090,238	9,090,238				
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Fund Distribution	09/27/2007	12/16/2021	29,672							29,672	29,672				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	11/15/2021	1,772,262							1,772,262	1,772,262				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	12/16/2021	2,575,020							2,575,020	2,575,020				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	12/17/2021	1,603,873							1,603,873	1,603,873				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	09/30/2021	9,305,965							9,305,965	9,305,965				
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Fund Distribution	08/30/2018	12/17/2021	3,681,110							3,681,110	3,681,110				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	12/20/2021	8,476,683							8,476,683	8,476,683				
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	1,780,154							2,151,845	1,709,841		317,240	317,240	
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	08/11/2021	3,335,237							3,335,237	3,335,237				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	06/30/2021	957,816							957,816	957,816				
000000-00-0	H.I.G. Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/26/2002	09/10/2021	916,242							916,242	916,242				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	10/29/2021	6,587,603							6,587,603	6,587,603				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	09/20/2021	15,261,230							15,261,230	15,261,230				
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Fund Distribution	09/28/2016	11/29/2021	12,308,479							12,308,479	12,308,479				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	12/01/2021	5,015,992							5,015,992	5,015,992				
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Fund Distribution	12/18/2020	09/30/2021	11,354,224							11,354,224	11,354,224				
000000-00-0	Hillhouse China Value Fund, L.P.	Wilmington	DE	Liquidation	03/01/2020	04/19/2021	493,302							986,605	493,302				
000000-00-0	Holley Parent Holdings, LLC	Wilmington	DE	Fund Distribution	10/26/2018	11/01/2021	3,663,279							3,663,279	3,663,279				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	11/12/2021	10,553,240						3,614,552	14,167,792	10,553,240	(3,614,552)		(3,614,552)	
000000-00-0	ICV Partners III, LP	Wilmington	DE	Fund Distribution	04/17/2014	07/01/2021	2,031,642							2,031,642	2,031,642				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	10/22/2021	6,622,113							6,622,113	6,622,113				
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	Fund Distribution	06/25/2015	11/01/2021	575,884							575,884	575,884				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	09/14/2021	2,403,942							2,403,942	2,403,942				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	10/06/2021	4,700,098							4,700,098	4,700,098				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	10/12/2021	30,572,370							40,581,692	33,043,640		13,791,901	13,791,901	
000000-00-0	InvestIndustrial V L.P.	London	GBR	Secondary Sale	07/01/2020	09/30/2021	5,502,193							4,090,883	3,180,519	(27,641)	2,571,278	2,543,637	
000000-00-0	KIOP Holdings, LLC	Wilmington	DE	Fund Distribution	06/29/2018	12/01/2021	603,473							603,473	603,473				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	12/24/2021	685,928							685,928	685,928				
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Fund Distribution	08/26/2020	12/17/2021	206,384							206,384	206,384				
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	04/06/2021	48,768							48,768	48,768				
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Fund Distribution	07/09/2020	04/06/2021	91,238							91,238	91,238				
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Fund Distribution	07/21/2020	09/24/2021	530,722							530,722	530,722				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	12/23/2021	3,342,972							3,342,972	3,342,972				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	12/10/2021	15,772,257							15,772,257	15,772,257				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	10/21/2021	1,759,778							1,759,778	1,759,778				
000000-00-0	Kelso Yellowrose Co-Investment, L.P.	Wilmington	DE	Liquidation	10/14/2015	09/14/2021	28,006							28,006			(28,006)	(28,006)	
000000-00-0	Khosla Ventures IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/18/2021	2,479,643							2,479,643	2,479,643				
000000-00-0	Khosla Ventures Seed B, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/18/2021	2,575,570							2,575,570	2,575,570				
000000-00-0	Khosla Ventures V, L.P.	Dover	DE	Fund Distribution	08/26/2020	09/13/2021	6,535,298							6,535,298	6,535,298				
000000-00-0	Kingdom QC Investment Holding Pte. Ltd.	Singapore	SGP	Fund Distribution	03/14/2018	10/14/2021	3,690,259							3,690,259	3,690,259				
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Fund Distribution	08/26/2020	09/02/2021	206,578							206,578	206,578				
000000-00-0	Kofile Group Holdings, LP	Wilmington	DE	Fund Distribution	01/29/2020	01/04/2021	(481,712)							(481,712)	(481,712)				
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	12/14/2021	1,791,021							1,791,021	1,791,021				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	12/20/2021	117,079							117,079	117,079				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	12/30/2021	8,239,941							8,239,941	8,239,941				
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Secondary Sale	02/25/2016	09/30/2021	23,065,879							15,441,264	10,611,238		4,662,773	4,662,773	
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Secondary Sale	06/13/2017	09/30/2021	48,271,218							43,387,784	33,288,716		8,141,818	8,141,818	
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	12/23/2021	6,858,679							6,858,679	6,858,679				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	Fund Distribution	06/27/2007	06/16/2021	754,864							754,864	754,864				
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	Fund Distribution	12/28/2017	10/18/2021	1,980,218							1,980,218	1,980,218				
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	Fund Distribution	10/19/2010	06/04/2021	5,258							5,258	5,258				
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Fund Distribution	11/19/2013	09/10/2021	1,573,056							1,573,056	1,573,056				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	12/31/2021	1,213,775							1,213,775	1,213,775				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	12/23/2021	1,332,538							1,332,538	1,332,538				
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Fund Distribution	06/28/2021	12/30/2021	780,576							780,576	780,576				
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Fund Distribution	08/26/2020	12/09/2021	1,687,154							1,687,154	1,687,154				
000000-00-0	Lime Rock Resources IV-A, L.P.	George Town	CYM	Fund Distribution	06/13/2016	08/24/2021	398,142							398,142	398,142				
000000-00-0	Lime Rock Resources IV-C, L.P.	Wilmington	DE	Fund Distribution	07/06/2020	08/24/2021	199,071							199,071	199,071				
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Fund Distribution	07/08/2020	10/08/2021	3,626,558							3,626,558	3,626,558				
000000-00-0	Littlejohn Fund III, L.P.	Wilmington	DE	Fund Distribution	01/27/2005	02/23/2021	206,534							206,534	206,534				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	12/29/2021	7,734,310							7,734,310	7,734,310				
000000-00-0	Lodbrok European Credit Opportunities Fund LP	Wilmington	DE	Liquidation	09/25/2020	07/01/2021	3,999,776	1,272,318				1,272,318		5,272,093	4,031,131		(1,240,962)	(1,240,962)	
000000-00-0	Lumos Investment Holdings, LP	Wilmington	DE	Secondary Sale	04/28/2017	12/17/2021	4,233,158	737,799				737,799		4,970,957	(7,583,258)		(3,712,500)	(3,712,500)	3,160,568
000000-00-0	MDCP Co-Investors (Windy), LP - Nuveen	Wilmington	DE	Fund Distribution	11/08/2007	02/12/2021	3,860							3,860	3,860				
000000-00-0	MPP FSG Holdings, LLC	Wilmington	DE	Fund Distribution	12/14/2017	10/15/2021	9,616,563							9,616,563	9,616,563				
000000-00-0	Madison Dearborn Cap Part IV, L.P.	Wilmington	DE	Fund Distribution	04/02/2001	11/18/2021	1,024,713							1,024,713	1,024,713				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Secondary Sale	05/27/2008	09/30/2021	52,425,824							21,715,058	16,663,235		477,719	477,719	
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	12/22/2021	4,092,728							4,092,728	4,092,728				
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Fund Distribution	06/25/2019	12/17/2021	363,557							363,557	363,557				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	10/19/2021	8,079,601							8,079,601	8,079,601				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	10/12/2021	1,181,210							1,181,210	1,181,210				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	10/12/2021	1,309,113							1,309,113	1,309,113				
000000-00-0	Marble Ridge LP	Dover	DE	Liquidation	09/25/2020	09/02/2021	1,178,117							1,118,327	653,867				
000000-00-0	Marblegate Partners Onshore Fund I, L.P.	Dover	DE	Fund Distribution	08/26/2020	12/23/2021	5,524,063							5,524,063	5,524,063				
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Fund Distribution	07/20/2010	07/29/2021	153,263							153,263	153,263				
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.	Wilmington	DE	Fund Distribution	06/22/2007	06/01/2021	1,259,991							1,259,991	1,259,991				
000000-00-0	Mercato Partners Growth III, L.P.	Wilmington	DE	Secondary Sale	11/24/2015	09/30/2021	24,812,157							23,392,809	13,319,788		7,124,025	7,124,025	
000000-00-0	Merit Energy Partners I, L.P.	Dover	DE	Fund Distribution	08/26/2020	12/14/2021	1,520,136							1,520,136	1,520,136				
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Fund Distribution	08/26/2020	12/14/2021	2,209,892							2,209,892	2,209,892				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	12/28/2021	1,067,082							1,067,082	1,067,082				
000000-00-0	MidOcean Partners V, LP'	Wilmington	DE	Fund Distribution	04/26/2018	12/28/2021	6,440,146							6,440,146	6,440,146				
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	12/22/2021	7,138,252							7,138,252	7,138,252				
000000-00-0	Midocean Prepaid Holdings, L.P.	Wilmington	DE	Fund Distribution	04/27/2018	12/17/2021	1,607,118							1,607,118	1,607,118				
000000-00-0	Mithril II LP	Wilmington	DE	Fund Distribution	07/09/2020	11/30/2021	3,773,234							3,773,234	3,773,234				
000000-00-0	Mithril LP	Wilmington	DE	Fund Distribution	08/26/2020	12/09/2021	120,648							120,648	120,648				
000000-00-0	Moonlight TopCo, LLC	Wilmington	DE	Fund Distribution	06/16/2020	05/04/2021	1,198,125							1,198,125	1,198,125				
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Fund Distribution	07/10/2015	04/23/2021	182,623							182,623	182,623				
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Fund Distribution	07/26/2017	11/19/2021	9,428,201							9,428,201	9,428,201				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	12/21/2021	2,461,522							2,461,522	2,461,522				
000000-00-0	NSA International, LLC	Wilmington	DE	Fund Distribution	11/20/2018	09/30/2021	193,563							193,563	193,563				
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Fund Distribution	02/21/2020	08/20/2021	3,936,965							3,936,965	3,936,965				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	11/30/2021	122,060							122,060	122,060				
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	Fund Distribution	03/18/2008	12/30/2021	15,718,942							15,718,942	15,718,942				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	10/01/2021	14,498						670	15,167	14,498	(670)		(670)	
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	12/16/2021	12,950,954							12,950,954	12,950,954				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	09/21/2021	7,471,490							7,471,490	7,471,490				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	07/09/2021	2,418							2,418	2,418				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	10/25/2021	83,844							83,844	83,844				
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	Fund Distribution	09/20/2016	10/01/2021	7,576,895							7,576,895	7,576,895				
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	Fund Distribution	02/25/2020	09/13/2021	76,287							76,287	76,287				
000000-00-0	North Haven Capital Partners CV LP	Wilmington	DE	Fund Distribution	12/20/2021	12/20/2021	5,207,644							5,207,644	5,207,644				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	10/13/2021	6,534,238							6,534,238	6,534,238				
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	Fund Distribution	10/28/2020	07/15/2021	2,086,837							2,086,837	2,086,837				
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Fund Distribution	09/28/2020	07/07/2021	122,549							122,549	122,549				
000000-00-0	OCM European Principal Opportunities Fund II, LP	George Town	CYM	Fund Distribution	10/08/2008	07/30/2021	887,213							887,213	887,213				
000000-00-0	OCM Opportunities Fund VI, L.P.	Wilmington	DE	Liquidation	10/28/2005	09/15/2021	644	26,822				26,822		27,466	3,562		(23,904)	(23,904)	
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	05/17/2021	29,180							29,180	29,180				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	05/18/2021	82,613							82,613	82,613				
000000-00-0	OCM Principal Opportunities Fund IV, LP	George Town	CYM	Fund Distribution	03/12/2007	11/19/2021	420,139							420,139	420,139				
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	Fund Distribution	05/12/2017	08/20/2021	2,702,812							2,702,812	2,702,812				
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	Fund Distribution	12/08/2020	02/16/2021	397,587							397,587	397,587				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	10/22/2021	1,575,829							1,575,829	1,575,829				
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Fund Distribution	02/18/2010	08/05/2021	698,799							698,799	698,799				
000000-00-0	Omni Investor Holdings, LLC	Wilmington	DE	Fund Distribution	12/01/2020	12/07/2021	13,885,521							13,885,521	13,885,521				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	12/28/2021	4,729,575							4,729,575	4,729,575				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	12/13/2021	2,825,363							2,825,363	2,825,363				
000000-00-0	Orion Mine Finance (Delaware) Fund I LP	Dover	DE	Fund Distribution	08/26/2020	12/21/2021	784,450							784,450	784,450				
000000-00-0	Owl Creek Credit Opportunities Fund, L.P.	Dover	DE	Fund Distribution	09/25/2020	04/30/2021	1,295,490							1,295,490	1,295,490				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	12/29/2021	2,344,839							2,344,839	2,344,839				
000000-00-0	PPC Fund II, LP	Wilmington	DE	Fund Distribution	04/26/2018	12/21/2021	3,544,618							3,544,618	3,544,618				
000000-00-0	PPC Fund III, LP	Wilmington	DE	Fund Distribution	03/24/2021	09/21/2021	64,396							64,396	64,396				
000000-00-0	PRO Unlimited (Preferred Equity)	Wilmington	DE	Fund Distribution	12/01/2021	12/29/2021									8,662,500				14,346,925
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Secondary Sale	10/17/2014	09/30/2021	25,856,563							20,802,329	12,419,119		3,354,356	3,354,356	
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Fund Distribution	02/28/2018	12/22/2021	1,065,303							1,065,303	1,065,303				
000000-00-0	Pacific Equity Partners Fund IV, LP	Wilmington	DE	Liquidation	01/07/2008	03/31/2021	90,413							82,793					
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	10/15/2021	277,500						(10,425)	267,076	277,500	10,425		10,425	
000000-00-0	Pacific Equity Partners Supplementary Fund IV, LP	Wilmington	DE	Liquidation	01/07/2008	03/31/2021	31,140							23,636					
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Secondary Sale	05/06/2014	09/30/2021	28,812,722							30,633,719	17,051,011		2,268,181	2,268,181	
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Fund Distribution	04/04/2014	12/21/2021	93,234							93,234	93,234				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	12/02/2021	4,654,144							4,654,144	4,654,144				
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	12/06/2021	12,113,469							12,113,469	12,113,469				
000000-00-0	ParkerGale Capital LP	Dover	DE	Fund Distribution	05/27/2016	09/02/2021	7,505,081							7,505,081	7,505,081				
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Fund Distribution	05/10/2012	09/07/2021	319,682							319,682	319,682				
000000-00-0	Pentwater Event Fund LLC	Wilmington	DE	Fund Distribution	09/25/2020	04/06/2021	2,004,164							2,004,164	2,004,164				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	12/14/2021	2,942,469							2,942,469	2,942,469				
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Fund Distribution	05/26/2015	12/17/2021	4,688,210							4,688,210	4,688,210				
000000-00-0	Pitango Venture Capital Fund IV, L.P.	George Town	CYM	Fund Distribution	06/25/2004	12/30/2021	1,473,631							1,473,631	1,473,631				
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Fund Distribution	07/23/2004	12/17/2021	27,854							27,854	27,854				
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Fund Distribution	04/28/2021	12/01/2021	306,193							306,193	306,193				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	12/23/2021	708,126							708,126	708,126				
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	04/04/2005	01/11/2021	870,516							870,516	870,516				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	11/05/2021	19,588,140							19,588,140	19,588,140				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	12/22/2021	10,244,817							10,244,817	10,244,817				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	07/30/2021	5,486,470							5,486,470	5,486,470				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	12/30/2021	8,335,443							8,335,443	8,335,443				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	12/31/2021	11,537,894							11,537,894	11,537,894				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	10/28/2021	4,600,097							4,600,097	4,600,097				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	11/12/2021	6,533,288							6,533,288	6,533,288				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Fund Distribution	06/27/2019	07/19/2021	571,712							571,712	571,712				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	10/27/2021	6,766,239							6,766,239	6,766,239				
000000-00-0	RC Equity Investors, L.P.	Wilmington	DE	Fund Distribution	05/19/2017	12/14/2021	4,090,562							4,090,562	4,090,562				
000000-00-0	REP Coinvest Holdings II-A, L.P.	Wilmington	DE	Fund Distribution	02/03/2017	12/02/2021	9,555,492							9,555,492	9,555,492				
000000-00-0	REP SEKO Holdings, L.P.	WILMINGTON	DE	Fund Distribution	02/26/2021	09/30/2021	2,285,880							2,285,880	2,285,880				
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	Fund Distribution	09/26/2017	06/14/2021	34,684							34,684	34,684				
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	Fund Distribution	08/24/2021	12/16/2021	3,093							3,093	3,093				
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	Fund Distribution	04/24/2020	01/20/2021	1,886,632							1,886,632	1,886,632				
000000-00-0	Radial Equity I LP	Wilmington	DE	Fund Distribution	05/03/2021	11/30/2021	724,902							724,902	724,902				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	12/16/2021	11,491,637							11,491,637	11,491,637				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	08/25/2021	19,963,550							19,963,550	19,963,550				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	12/30/2021	3,803,401							3,803,401	3,803,401				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	12/20/2021	4,840,112							4,840,112	4,840,112				
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Fund Distribution	07/23/2018	11/18/2021	2,948,493							2,948,493	2,948,493				
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/15/2012	08/18/2021	3,170,180						158,307	3,328,487	3,170,180	(158,307)		(158,307)	
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Secondary Sale	07/22/2015	09/30/2021	35,554,360							39,682,895	27,240,166		7,449,306	7,449,306	
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	12/23/2021	4,976,465							4,976,465	4,976,465				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	10/13/2021	13,380,575							13,380,575	13,380,575				
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	12/31/2021	8,418,243							8,418,243	8,418,243				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Secondary Sale	12/06/2013	09/30/2021	23,171,729							20,780,304	12,850,091		(2,366,983)	(2,366,983)	
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Fund Distribution	04/22/2019	02/05/2021	590,841							590,841	590,841				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	09/03/2021	7,541,495							7,541,495	7,541,495				
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Fund Distribution	08/26/2020	12/31/2021	1,251,268							1,251,268	1,251,268				
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	Fund Distribution	09/12/2018	12/28/2021	12,255,338							12,255,338	12,255,338				
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	7,669,686							7,653,762	5,896,930		1,432,624	1,432,624	
000000-00-0	SW Ingredients Blocker LLC	Wilmington	DE	Fund Distribution	07/02/2018	08/03/2021	10,574,847							10,574,847	10,574,847				
000000-00-0	Samlyn Onshore Fund, LP	Wilmington	DE	Fund Distribution	09/25/2020	07/14/2021	9,771,345							9,771,345	9,771,345				
000000-00-0	Searchlight Capital III, LP	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	3,813,895							4,208,208	3,131,014		651,628	651,628	
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Fund Distribution	01/07/2020	09/30/2021	114,356							114,356	114,356				
000000-00-0	Siris Partners IV, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	5,055,135							7,660,015	5,359,504		587,483	587,483	
000000-00-0	SkyKnight Aero Holdings, LLC	Wilmington	DE	Fund Distribution	10/17/2019	10/27/2021	6,962,744							6,962,744	6,962,744				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	12/15/2021	14,514,767							14,514,767	14,514,767				
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Fund Distribution	12/23/2020	06/16/2021	647,572							647,572	647,572				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	12/22/2021	1,905,644							1,905,644	1,905,644				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	09/03/2021	2,316,133							2,316,133	2,316,133				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	12/17/2021	3,830,441							3,830,441	3,830,441				
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Secondary Sale	10/20/2011	09/30/2021	15,688,217							14,391,450	11,560,387		4,871,613	4,871,613	
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	05/19/2021	112,041							112,041	112,041				
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Fund Distribution	10/13/2015	12/01/2021	2,998,959							2,998,959	2,998,959				
000000-00-0	TA XII-A, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	12,444,490							9,484,998	7,356,517		4,115,688	4,115,688	
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	Secondary Sale	08/26/2020	09/30/2021	8,548,890							9,765,153	8,554,856		1,620,166	1,620,166	
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	12/16/2021	8,401,854							8,401,854	8,401,854				
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmington	DE	Fund Distribution	04/01/2021	04/01/2021	447							447	447				
000000-00-0	TGA Beachview Investor Member, LLC	Wilmington	DE	Fund Distribution	11/10/2020	07/01/2021	5,915,000							5,915,000	5,915,000				
000000-00-0	TPG Partners III, L.P.	Wilmington	DE	Liquidation	02/10/2000	03/01/2021		2,943				2,943		2,943			(2,943)	(2,943)	
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Secondary Sale	04/17/2008	09/30/2021	29,146,295							4,660,413	5,828,964		5,170,358	5,170,358	
000000-00-0	TPG Public Equity Partners Long Opportunities-A, L.P.	Wilmington	DE	Fund Distribution	03/01/2020	10/18/2021	32,000,000							32,000,000	32,000,000				
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	Fund Distribution	11/15/2017	12/15/2021	7,275,846							7,275,846	7,275,846				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	11/22/2021	444,696							444,696	444,696				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	11/12/2021	1,221,665							1,221,665	1,221,665				
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	12/22/2021	3,527,012							3,527,012	3,527,012				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	12/17/2021	3,814,058							3,814,058	3,814,058				
000000-00-0	Taiyo Hinata Fund, L.P.	Wilmington	DE	Fund Distribution	03/01/2020	08/18/2021	(16,532,572)							(16,532,572)	(16,532,572)				
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Fund Distribution	10/01/2021	12/17/2021	7,459,537							7,459,537	7,459,537				

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Terra Firma Capital Partners II, L.P.	London	GBR	Fund Distribution	12/02/2003	08/13/2021	214,986						40,415	255,400	214,986	(40,415)		(40,415)	
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port		Fund Distribution	03/27/2007	09/03/2021	24,428						3,373	27,801	24,428	(3,373)		(3,373)	
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	Fund Distribution	09/07/2021	12/30/2021	1,331,687							1,331,687	1,331,687				
000000-00-0	Third Rock Ventures III, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	11/30/2021	2,885,239							2,885,239	2,885,239				
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	06/28/2021	3,717,692						(146,908)	3,570,783	3,717,692	146,908		146,908	
000000-00-0	Trident IV, LP	George Town	CYM	Fund Distribution	05/10/2007	10/04/2021	1,095,026							1,095,026	1,095,026				
000000-00-0	Trident VI, L.P.	George Town	CYM	Secondary Sale	09/12/2014	09/30/2021	24,759,534							21,935,428	13,268,205		3,848,623	3,848,623	
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	10/27/2021	2,909,273							2,909,273	2,909,273				
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	12/30/2021	448,244							448,244	448,244				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Secondary Sale	05/01/2013	09/30/2021	26,970,213							26,083,569	13,433,118		(2,367,866)	(2,367,866)	
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	12/30/2021	1,804,401							1,804,401	1,804,401				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	08/27/2021	142,109							142,109	142,109				
000000-00-0	Tritium II, L.P.	Dover	DE	Fund Distribution	11/13/2019	10/14/2021	3,541,379							3,541,379	3,541,379				
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	Fund Distribution	05/20/2021	09/14/2021	984							984	984				
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	Fund Distribution	06/17/2021	12/17/2021	107,320							107,320	107,320				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	12/30/2021	9,970,158							9,970,158	9,970,158				
000000-00-0	Tybourne Long Opportunities (US) Fund	Wilmington	DE	Fund Distribution	03/01/2020	01/20/2021	8,582,634							8,582,634	8,582,634				
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Fund Distribution	07/24/2020	12/31/2021	3,304,821							3,304,821	3,304,821				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	10/04/2021	27,576							27,576	27,576				
000000-00-0	ValueAct Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	09/25/2020	04/15/2021	15,014,095							15,014,095	15,014,095				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Secondary Sale	07/26/2007	09/30/2021	12,747,180							11,133,302	9,984,357		7,248,656	7,248,656	
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	09/01/2021	41,988							41,988	41,988				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	05/19/2021	(1,612,217)							(1,612,217)	(1,612,217)				
000000-00-0	W50 PARENT LLC	Dover	DE	Fund Distribution	01/10/2020	08/16/2021	11,749,085							11,749,085	11,749,085				
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	Fund Distribution	03/14/2019	12/16/2021	2,360,228							2,360,228	2,360,228				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington	DE	Fund Distribution	12/14/2007	04/16/2021	2,781,413							2,781,413	2,781,413				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	12/23/2021	2,280,880							2,280,880	2,280,880				
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Fund Distribution	01/10/2020	01/01/2021	(369,426)							(369,426)	(369,426)				
000000-00-0	Warburg Pincus Private Equity X, LP	Wilmington	DE	Secondary Sale	04/24/2008	12/31/2021	5,019,233							289,040	289,040		289,040	289,040	
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Secondary Sale	05/24/2012	09/30/2021	24,861,493							19,757,309	15,077,081		5,560,230	5,560,230	
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	11/24/2021	950,302							950,302	950,302				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	12/17/2021	3,867,513							3,867,513	3,867,513				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	12/29/2021	3,739,575							3,739,575	3,739,575				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	12/20/2021	673,389							673,389	673,389				
000000-00-0	White Deer Energy, L.P.	George Town	CYM	Fund Distribution	10/30/2009	09/30/2021	1,102,967							1,102,967	1,102,967				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	10/13/2021	1,912,582							1,912,582	1,912,582				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	08/17/2021	8,355,896							8,355,896	8,355,896				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,260,430,344	2,039,882				2,039,882	3,684,414	2,132,946,690	1,949,519,337	(4,438,430)	106,875,762	102,437,332	17,507,493
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	05/19/2021	2,473,224							2,053,092	2,473,224				
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	12/23/2021	79,967,679							79,967,679	79,967,679				
000000-00-0	DWM MICROFINANCE EQUITY FUND I	Luxembourg	LUX	Fund Distribution	03/02/2009	02/19/2021	4,001,279							4,001,279	4,001,279				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	10/27/2021	3,474,683							3,474,683	3,474,683				
000000-00-0	Growth Capital Fund I, LP	Dover	DE	Fund Distribution	01/04/2016	11/30/2021	2,693,100							2,693,100	2,693,100				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	10/29/2021	99,547							99,547	99,547				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	10/19/2021	3,496,968							3,496,968	3,496,968				
000000-00-0	UK PPP Investments LP	London	GBR	TIAA	09/26/2016	12/31/2021	2,927,004							2,927,004	2,927,004				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman		Fund Distribution	09/21/2020	12/02/2021	6,783,667							6,783,667	6,783,667				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	10/06/2021	4,960,000							4,960,000	4,960,000				
000000-00-0	PC Creekside Village, LLC	Newark	DE	Fund Distribution	06/01/2020	07/01/2021	8,655,905							8,655,905	8,655,905				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	03/16/2021	284,025							284,025	284,025				
000000-00-0	Siguler Guff Third Avenue, L.P.	Wilmington	DE	Fund Distribution	06/18/2004	10/04/2021	191,682							191,682	191,682				
000000-00-0	Gresham CMS Fund, LLC	New York	NY	Liquidation	08/30/2016	04/14/2021		2,920,264				2,920,264		2,920,264			(2,920,264)	(2,920,264)	
000000-00-0	TIAA Global Equity Income, LLC	Wilmington	DE	Fund Distribution	06/27/2013	06/18/2021	341,425							341,425	341,425				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	12/29/2021	39,334,010							39,334,010	39,334,010				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Fund Distribution	10/11/2019	11/15/2021	6,472,204							6,472,204	6,472,204				
2099999. Joint Venture Interests - Common Stock - Affiliated							166,156,402	2,920,264				2,920,264		168,656,534	166,156,402		(2,920,264)	(2,920,264)	
000000-00-0	TGA Peaceable Investor Member LLC	Wilmington	DE	Fund Distribution	02/05/2021	10/28/2021	79,421							79,421	79,421				
000000-00-0	Carver Terrace	Wilmington	DE	Fund Distribution	05/18/2021	07/01/2021	1,900,000							1,900,000	1,900,000				
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	Fund Distribution	08/26/2020	04/07/2021	670,551							670,551	670,551				
000000-00-0	Millennia Portfolio II	Wilmington	DE	Fund Distribution	05/05/2021	07/01/2021	17,290,177							17,290,177	17,290,177				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	12/23/2021	731,489						5,199	736,688	731,489	(5,199)		(5,199)	
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/30/2021	13,320,369							13,320,369	13,320,369				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	12/31/2021	109,075							109,075	137,780				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	03/30/2021	5,680,284							5,680,284	5,680,284				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	12/22/2021	1,532,092							1,532,092	1,532,092				
000000-00-0	Community Reinvestments Partners II, LP	Wilmington	DE	Fund Distribution	07/31/2016	11/16/2021	2,100,368							2,100,368	2,100,368				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	12/29/2021	13,031,659							13,031,659	13,031,659				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	11/01/2021	1,637,318							1,637,318	1,637,318				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	11/12/2021	1,022,372							1,022,372	1,022,372				
000000-00-0	FIA Timber Growth Fund	Wilmington	DE	Fund Distribution	03/09/2009	12/07/2021	5,740,719							5,740,719	5,740,719				
000000-00-0	FIDELITY NATIONAL TITLE COMPANY	Wilmington	DE	Fund Distribution	04/06/2021	07/01/2021	4,037,500							4,037,500	4,037,500				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	12/28/2021	25,686,985							25,686,985	25,686,985				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	12/23/2021	3,460,237							3,460,237	3,460,237				
000000-00-0	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries	Raleigh	NC	Fund Distribution	06/29/2011	11/22/2021	1,109,807							1,109,807	1,109,807				
000000-00-0	Heartwood Forestland REIT, LLC	Raleigh	NC	Fund Distribution	12/07/2007	11/05/2021	6,125,634							6,125,634	6,125,634				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	07/31/2016	12/21/2021	25,458,909							25,458,909	25,458,909				
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	11/29/2021	4,297,723							4,297,723	4,297,723				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	12/30/2021	6,713,725							6,713,725	6,713,725				
000000-00-0	IMT Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	03/05/2021	164,649							164,649	164,649				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/24/2021	1,286,412							1,286,412	1,286,412				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/02/2021	195,018							195,018	195,018				
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/22/2021	57,082							57,082	57,082				
000000-00-0	Meadow Real Estate Fund V LP	Wilmington	DE	Fund Distribution	08/26/2020	12/15/2021	17,115,138							17,115,138	17,115,138				
000000-00-0	NRFC Inception IA, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/28/2021	850							850	850				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/28/2021	2,355,798							2,355,798	2,355,798				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/28/2021	2,508,978							2,508,978	2,508,978				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	120,059							120,059	120,059				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/28/2021	2,005,602							2,005,602	2,005,602				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	12/28/2021	717,532							717,532	717,532				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	12/28/2021	397,633							397,633	397,633				
000000-00-0	O'Connor North American Property Partners, L.P.	Wilmington	DE	Fund Distribution	07/31/2016	12/31/2021	5,963							5,963	5,963				
000000-00-0	RAHF IV SHORE HILL MEMBER, LLC	Dover	DE	Fund Distribution	11/05/2018	07/01/2021	13,934,777							13,934,777	13,934,777				
000000-00-0	Riverstone LLC	Wilmington	DE	Fund Distribution	03/01/2021	04/30/2021	4,070,229							4,070,229	4,070,229				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	07/31/2016	05/25/2021	11,224,593							11,224,593	11,224,593				
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/02/2021	229,935							229,935	229,935				
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	12/22/2021	2,154,504							2,154,504	2,154,504				
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	Fund Distribution	06/03/2020	09/15/2021	2,594,587							2,594,587	2,594,587				
000000-00-0	TGA NYCAHP II Investor Member LLC	Wilmington	DE	Fund Distribution	12/18/2020	07/01/2021	31,530,580							31,530,580	31,530,580				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	12/29/2021	1,424,941							1,424,941	1,424,941				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							235,831,274						5,199	235,836,473	235,859,979	(5,199)		(5,199)	
000000-00-0	485 Properties LLC	N/A	DE	TIAA	12/17/1997	12/31/2021	1							1	1				
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/10/2021	3,626,147							3,626,147	3,626,147				
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Fund Distribution	10/27/2005	11/30/2021	51,140,990							51,140,990	51,140,990				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Nuveen RE US Strategic Industrial Fund	Various		Various	12/08/2017	12/31/2021	29,479,314							29,479,314	29,479,314				
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/21/2021	1,120,066							1,120,066	1,120,066				
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	Fund Distribution	03/07/2013	10/04/2021	51,000,000							51,000,000	51,000,000				
000000-00-0	New York City Property Fund LP	Various		Various	10/24/2019	12/31/2021	4,545,857							4,545,857	4,545,857				
000000-00-0	TGA JL II Investor Member LLC	Wilmington	DE	Fund Distribution	02/26/2020	07/01/2021	12,796,718							12,796,718	12,796,718				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	12/22/2021	49,526,484							49,526,484	49,526,484				
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA	08/24/2011	12/31/2021	10,196,198							10,196,198	10,196,198				
000000-00-0	TGA JL Investor Member LLC	Wilmington	DE	Fund Distribution	11/12/2019	07/01/2021	24,753,488							24,753,488	24,753,488				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	12/31/2021	1,992,981							1,992,981	1,992,981				
000000-00-0	TGA JL MCF Investor Member LLC	Wilmington	DE	Fund Distribution	06/03/2020	07/01/2021	26,258,215							26,258,215	26,258,215				
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	12/31/2021	280,528							280,528	280,528				
000000-00-0	TGA Lakes at Indian Creek LLC	Wilmington	DE	Fund Distribution	12/03/2020	07/01/2021	14,778,265							14,778,265	14,778,265				
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	Fund Distribution	09/03/2008	12/03/2021	24,252,159							24,252,159	24,252,159				
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	12/31/2021	269,500							269,500	269,500				
000000-00-0	TGA MH Investor Member LLC	Wilmington	DE	Fund Distribution	10/04/2019	07/01/2021	36,173,868							36,173,868	36,173,868				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	12/31/2021	1,424,489							1,424,489	1,424,489				
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	12/31/2021	49,035,024							49,035,024	47,602,273	(1,432,752)		(1,432,752)	
000000-00-0	TGA NJAHP II INVESTOR MEMBER LLC	Wilmington	DE	Fund Distribution	10/31/2019	07/01/2021	13,487,490							13,487,490	13,487,490				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	12/28/2021	6,578,191							6,578,191	6,578,191				
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	12/31/2021	(152,104)							(152,104)	273,106	425,210		425,210	
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC	Wilmington	DE	Fund Distribution	03/27/2019	07/01/2021	51,173,054							51,173,054	51,173,054				
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	12/31/2021	3,178							3,178		(3,178)		(3,178)	
000000-00-0	Ziemia Fund	Amsterdam	NLD	Fund Distribution	12/29/2009	12/09/2021	3,322,483						503,127	3,825,610	3,322,483	(503,127)		(503,127)	
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	12/31/2021	16,915,599							16,915,599	16,915,599				
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	Fund Distribution	11/19/1998	12/28/2021	15,920,395							15,920,395	15,920,395				
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA	06/17/2016	12/31/2021	26,621,013							26,621,013	25,041,207	(1,579,805)		(1,579,805)	
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	12/28/2021	944,176							944,176	944,176				
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	12/31/2021	252,415							252,415	252,415				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	12/31/2021	13,207,888							13,207,888	13,207,888				
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016	12/31/2021	495,000							495,000	495,000				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	12/31/2021	3,899,315							3,899,315	3,899,315				
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016	12/31/2021	118,057							118,057	118,057				
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA	10/12/2016	12/31/2021	9,200,000							9,200,000	9,200,000				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	12/31/2021	23,623							23,623	23,623				
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014	12/31/2021	9,018,343							9,018,343	9,018,343				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	12/31/2021	3,044,384							3,044,384	3,044,384				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	12/31/2021	5,444,182							5,444,182	5,444,182				
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018	12/31/2021	8,928							8,928		(8,928)		(8,928)	
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	12/31/2021	1,222,627							1,222,627	1,222,627				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	12/31/2021	1,554,062							1,554,062	1,554,062				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	12/31/2021	334,236							334,236	334,236				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	12/31/2021	1,884,299							1,884,299	1,884,299				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	12/31/2021	74,983,001							74,983,001	74,983,001				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	12/31/2021	40,971,596							40,971,596	40,971,596				
000000-00-0	Western A East Mezz LLC	N/A	DE	TIAA	10/04/2019	12/31/2021	(3,003,586)							(3,003,586)	(3,003,586)				
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021	12/31/2021	87,333							87,333	87,333				
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	12/31/2021	465,711							465,711	465,711				
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	2,007,871							2,007,871	2,007,871				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	2,624,871							2,624,871	2,624,871				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	(1,094,599)							(1,094,599)	(1,094,599)				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	237,500							237,500	237,500				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	(34,200)							(34,200)	(34,200)				
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	(184,757)							(184,757)	(184,757)				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2021	50,000							50,000	50,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							694,281,867						503,127	694,784,994	691,682,414	(3,102,580)		(3,102,580)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	12/31/2021	9,153,488							9,153,488	9,153,488				
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	12/22/2021	20,557,889							20,557,889	20,557,889				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	12/16/2021	11,888,204							11,888,204	11,888,204				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/15/2021	815,988							815,988	815,988				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	12/15/2021	517,526							517,526	517,526				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	12/22/2021	4,943,730							4,943,730	4,943,730				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	12/29/2021	2,754,755							2,754,755	2,754,755				
000000-00-0	TRUE NORTH High Yield Investment Fund II, LLC	Wilmington	DE	Fund Distribution	05/17/2010	09/24/2021	248,121							248,121	248,121				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							50,879,701							50,879,701	50,879,701				
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		Various	06/01/2018	12/31/2021	3,465,947							3,465,947	3,465,947				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	10/28/2021	24,846,444						(113,913)	24,732,531	24,846,444	113,913		113,913	
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	12/31/2021	1,965,956							1,965,956	1,965,956				
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	10/28/2021	4,171,483						(230,452)	3,941,031	4,171,483	230,452		230,452	
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	12/31/2021	2,551,116							2,551,116	2,551,116				
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	07/30/2021	433,820,637							433,820,637	433,820,637				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							470,821,583						(344,365)	470,477,218	470,821,583	344,365		344,365	
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	12/28/2021	4,198,663							4,198,663	4,198,663				
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Fund Distribution	02/22/2010	12/29/2021	727,261							727,261	727,261				
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	08/06/2021	711,067							711,067	711,067				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	12/30/2021	3,559,535							3,559,535	3,559,535				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	10/07/2021	478,445							478,445	478,445				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	10/26/2021	457,895							457,895	457,895				
000000-00-0	Clearwater Capital Partners Fund IV, L.P.	George Town	CYM	Fund Distribution	12/29/2011	08/11/2021	750,000							750,000	750,000				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	12/28/2021	3,536,876							3,536,876	3,536,876				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	06/30/2021	4,843,023							4,843,023	4,843,023				
000000-00-0	Gridiron LTC Investment, LLC	Wilmington	DE	Liquidation	06/15/2011	02/04/2021	1,796	(1,796)				(1,796)							
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	10/28/2021	77,832							77,832	77,832				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	11/15/2021	2,043,576							2,043,576	2,043,576				
000000-00-0	OTG HP SCF Investor, LLC	Wilmington	DE	Fund Distribution	08/26/2016	10/01/2021	26,141,699							26,141,699	26,141,699				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	11/09/2021	5,721,686							5,721,686	5,721,686				
000000-00-0	Royalty Opportunities S.a.r.l	Luxembourg	LUX	Fund Distribution	08/30/2011	10/08/2021	904,109							904,109	904,109				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	12/29/2021	10,969,484							10,969,484	10,969,484				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	05/27/2021	481,333							481,333	481,333				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	12/31/2021	6,340,020							6,340,020	6,340,020				
2599999. Joint Venture Interests - Other - Unaffiliated							71,944,300	(1,796)				(1,796)		71,942,504	71,942,504				
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Fund Distribution	09/16/2020	11/22/2021	24,553,519							24,553,519	24,553,519				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	10/29/2021	2,322,079							2,322,079	2,322,079				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	12/27/2021	47,428,360							47,428,360	47,428,360				
000000-00-0	GreshamQuant Alternative Commodity Absolute Return	Wilmington	DE	Liquidation	02/24/2017	04/14/2021	2,500,000							1,166,284	2,500,000				
000000-00-0	Nuveen High Yield Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	10/21/2021	25,458,839							25,458,839	25,458,839				
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	Fund Distribution	06/19/2013	12/10/2021	(189,757)							(189,757)	(189,757)				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	09/14/2021	19,297,707							19,297,707	19,297,707				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019	12/29/2021	9,835,808							9,835,808	9,835,808				
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP	05/28/2021	08/30/2021	10,059,965							10,059,965	10,059,965				
2699999. Joint Venture Interests - Other - Affiliated							141,266,520							139,932,804	141,266,520				
4899999. Total - Unaffiliated							2,619,085,619	2,038,086				2,038,086	3,689,613	2,761,269,228	2,577,865,381	(4,443,629)	106,875,762	102,432,133	18,440,137
4999999. Total - Affiliated							1,649,934,696	2,920,264				2,920,264	158,762	1,651,259,874	1,647,335,243	(2,758,215)	(2,920,264)	(5,678,479)	
5099999 - Totals							4,269,020,315	4,958,350				4,958,350	3,848,375	4,412,529,102	4,225,200,624	(7,201,844)	103,955,498	96,753,654	18,440,137

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT			1	1.A	2,683,000	109.6120	2,940,882	2,683,000	2,683,000					3.432	3.432	FA	34,786	92,081	12/08/2011	08/15/2036
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GTD.			2	1.A	14,805,000	101.9580	15,094,943	14,805,000	14,805,000					2.881	2.881	JD	13,033	426,532	04/16/2015	12/20/2031
455780-AE-6	AID-INDONESIA US GOVT GUARANT			1	1.A	3,434,822	102.1860	3,563,786	3,487,548	3,483,951		2,322			7.210	7.352	JJ	125,726	251,452	06/09/1993	07/01/2023
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT			1	1.A	239,989	100.7700	241,837	239,989	239,989					2.754	2.764	JAJO	1,395	6,609	11/10/2010	10/15/2022
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	1,382,400	108.4270	1,498,897	1,382,400	1,382,400					3.430	3.430	MN	6,059	47,416	10/13/2010	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	2,880,000	106.1520	3,057,185	2,880,000	2,880,000					2.930	2.930	MN	10,782	84,384	02/27/2012	05/15/2030
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	4,922,259	104.5650	5,146,982	4,922,259	4,922,259					2.610	2.610	AO	27,122	128,471	06/19/2012	04/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	1,028,571	109.0050	1,121,192	1,028,571	1,028,571					3.590	3.606	MJSD	1,641	36,926	07/10/2013	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	5,000,111	108.5130	5,425,791	5,000,111	5,000,111					3.540	3.556	MJSD	7,867	177,004	07/10/2013	06/15/2030
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	3,641,040	112.7580	4,105,575	3,641,040	3,641,040					3.938	3.939	JD	4,381	148,107	09/17/2013	12/20/2032
716540-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT			1	1.A	1,070,000	100.8080	1,078,642	1,070,000	1,070,000					2.000	2.000	JD	654	21,400	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT			1	1.A	2,000,000	100.7660	2,015,323	2,000,000	2,000,000					1.950	1.950	JD	1,192	39,000	06/28/2012	12/20/2022
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT			1	1.A	837,478	101.4840	849,903	837,478	837,478					2.735	2.744	FMAN	3,818	22,905	10/25/2011	08/01/2023
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC				1.A	5,000,000	107.8400	5,392,000	5,000,000	5,000,000					3.420	3.420	MON	7,600	78,221	09/30/2021	09/15/2036
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT				1.A	205,281	100.5950	206,502	205,281	205,281					3.350	3.364	MJSD	458	6,877	06/15/2010	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT			1	1.A	261,295	100.8850	263,606	261,295	261,295					3.030	3.041	FMAN	858	7,917	12/01/2010	11/22/2022
876780-AA-5	TAYARRA LTD US GOVT GUARANT			1	1.A	64,468	100.3300	64,680	64,468	64,468					3.628	3.645	FMAN	299	2,339	02/24/2010	02/15/2022
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62				1.A	959,563	126.4530	1,011,625	800,000	857,675		(9,654)			6.625	5.011	FA	20,019	53,000	08/06/2007	02/15/2027
912810-FG-8	US TREASURY N/B United States Treasury No 5.25				1.A	27,957,656	125.9490	29,598,066	23,500,000	25,610,664		(253,640)			5.250	3.799	FA	466,009	1,233,750	11/17/2010	02/15/2029
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12	SD			1.A	2,841,658	134.1520	2,756,831	2,055,000	2,434,664		(43,041)			6.125	3.357	FA	47,543	125,724	05/09/2016	08/15/2029
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12				1.A	143,735,373	134.1520	139,444,654	103,945,000	123,148,962		(2,177,067)			6.125	3.357	FA	2,404,787	6,359,296	05/09/2016	08/15/2029
912810-FP-8	US TREASURY N/B United States Treasury No 5.37				1.A	298,315	133.8240	295,752	221,000	263,668		(4,022)			5.375	2.946	FA	4,487	11,879	03/28/2012	02/15/2031
912810-FT-0	US TREASURY N/B United States Treasury No 4.5				1.A	4,698,242	137.4380	6,871,875	5,000,000	4,802,275		9,532			4.500	4.891	FA	84,986	225,000	01/23/2007	02/15/2036
912810-QA-9	US TREASURY N/B United States Treasury No 3.5				1.A	141,763,691	125.4530	213,583,945	170,250,000	149,226,271		797,189			3.500	4.546	FA	2,250,724	5,958,750	04/14/2011	02/15/2039
912810-QB-7	US TREASURY N/B United States Treasury No 4.25				1.A	19,296,875	137.1020	27,420,312	20,000,000	19,486,049		19,252			4.250	4.464	MN	110,359	850,000	08/04/2009	05/15/2039
912810-QK-7	US TREASURY N/B United States Treasury No 3.87	C			1.A	9,599,432	131.8010	13,180,078	10,000,000	9,694,415		10,607			3.875	4.110	FA	146,365	387,500	05/20/2011	08/15/2040
912810-QK-7	US TREASURY N/B United States Treasury No 3.87				1.A	1,368,591,017	131.8010	1,879,083,735	1,425,700,000	1,382,132,767		1,512,298			3.875	4.110	FA	20,867,328	55,245,875	05/20/2011	08/15/2040
912810-QL-5	US TREASURY N/B United States Treasury No 4.25				1.A	384,498,795	138.3200	536,682,811	388,000,000	385,294,558		89,650			4.250	4.304	MN	2,140,967	16,490,000	03/21/2011	11/15/2040
912810-QS-0	US TREASURY N/B United States Treasury No 3.75				1.A	407,278,828	130.6050	484,546,290	371,000,000	398,479,921		(998,052)			3.750	3.235	FA	5,254,993	13,912,500	11/10/2011	08/15/2041
912810-QT-8	US TREASURY N/B United States Treasury No 3.12				1.A	356,720,934	120.1680	427,797,970	356,000,000	356,544,627		(20,877)			3.125	3.114	MN	1,444,406	11,125,000	02/21/2012	11/15/2041
912810-QU-5	US TREASURY N/B United States Treasury No 3.12				1.A	297,524,733	120.4800	361,441,407	300,000,000	298,099,430		66,633			3.125	3.168	FA	3,541,101	9,375,000	02/09/2012	02/15/2042
912810-QX-9	US TREASURY N/B United States Treasury No 2.75				1.A	222,486,330	113.9380	266,044,063	233,500,000	224,553,653		307,099			2.750	2.999	FA	2,425,418	6,421,250	06/30/2015	08/15/2042
912810-QY-7	US TREASURY N/B United States Treasury No 2.75				1.A	779,893,555	113.9690	963,035,938	845,000,000	793,260,530		1,711,725			2.750	3.150	MN	3,017,023	23,237,500	07/30/2013	11/15/2042
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12	RA			1.A		120.5270								3.125	3.199	FA			03/20/2013	02/15/2043
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12				1.A	581,651,951	120.5270	711,159,540	590,040,000	583,353,648		217,408			3.125	3.199	FA	6,964,637	18,438,750	03/20/2013	02/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87	C			1.A	43,731,709	116.2030	58,101,562	50,000,000	44,891,545		156,352			2.875	3.560	MN	186,637	1,437,273	11/08/2013	05/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87				1.A	1,444,162,711	116.2030	1,918,701,843	1,651,162,000	1,482,464,250		5,163,239			2.875	3.560	MN	6,163,350	47,463,410	11/08/2013	05/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62	C			1.A	6,407,748	129.7190	8,561,438	6,600,000	6,441,700		4,652			3.625	3.788	FA	90,369	240,709	11/12/2013	08/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62				1.A	439,222,017	129.7190	586,847,625	452,400,000	441,549,278		318,883			3.625	3.788	FA	6,194,376	16,499,541	11/12/2013	08/15/2043
912810-RE-0	US TREASURY N/B United States Treasury No 3.62				1.A	103,170,539	130.1370	136,643,555	105,000,000	103,475,334		43,768			3.625	3.722	FA	1,437,687	3,806,250	02/14/2014	02/15/2044
912810-RW-0	TSY INFL IX N/B United States Treasury In .875				1.A	844,450,319	154.6670	1,313,370,934	849,159,700	954,672,669	55,957,011	566,761			0.875	0.959	FA	3,215,711	8,167,181	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	SD			1.A	3,494,823	154.6670	5,413,350	3,500,000	3,935,916	230,687	2,311			0.875	0.959	FA	13,254	33,663	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	C			1.A	356,811,731	154.6670	552,687,985	357,340,300	401,846,145	23,552,518	235,995			0.875	0.959	FA	1,353,224	3,436,883	05/23/2018	02/15/2047
912810-SQ-2	WI TREASURY SEC				1.A	512,917,796	87.3130	452,845,408	518,649,000	513,253,706		257,752			1.125	1.187	FA	2,203,906	5,834,801	09/15/2020	08/15/2040
912810-SR-0	WI TREASURY SEC				1.A	624,338,613	87.6480	556,294,995	634,689,000	625,045,814		459,052			1.125	1.217	MN	927,049	7,140,251	06/18/2020	05/15/2041
912810-TA-6	WI TREASURY SEC				1.A	251,707,857	96.9530	254,570,790	262,571,000	251,788,334		80,477			1.750	2.004	FA	1,735,609		11/05/2021	08/15/2041
912810-TC-2	US TREASURY N B				1.A	171,659,906	101.1410	170,680,873	168,756,000	171,655,151		(4,755)			2.000	1.896	MN	438,206		12/17/2021	11/15/2041
912828-6T-2	US TREASURY N/B United States Treasury No 2.37	O			1.A	129,048	106.5820	133,228	125,000	128,097		(386)			2.375	2.012	MN	385	2,969	06/28/2019	05/15/2029
912828-S5-0	TSY INFL IX N/B United States Treasury In .125				1.A	10,074,791	125.2700	12,526,979	10,000,000	11,550,755	676,412	(2,270)			0.125	0.102	JJ	6,663	13,776	11/04/2016	07/15/2026
912828-W8-9	US TREASURY N/B United States Treasury No 1.87	SD			1.A	225,360	100.4260	225,959	225,000	225,028		(77)			1.875	1.840	MS	1,084	4,219	04/25/2017	03/31/2022
912828-X4-7	US TREASURY N/B United States Treasury No 1.87	SD			1.A	250,313	100.5680	251,420	250,000	250,021		(65)			1.875	1.849	AO	803	4,688	05/01/2017	04/30/2022
91282C-DJ-7	WI TREASURY SEC				1.A FE	8,739,955	98.7340	8,694,549	8,806,000	8,740,454		499			1.375	1.456	MN	15,721		12/02/2021	11/15/2031
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,620,747,898	XXX	12,152,575,111	9,973,752,440	9,828,662,817	80,416,628	8,519,550			XXX	XXX	XXX	75,422,857	265,114,029	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43			4	6. *	241	100.5190	248	247	245					7.430	7.781	MON	2	18	10/27/1992	05/01/2023
3617AC-CP-3	GNMA POOL BA0078			4	1.A	68,602,044	107.8600	65,520,300	60,745,658	68,025,556		(301,428)			4.010	2.855	MON	202,992	2,435,901	01/30/2020	03/15/2044
3617H1-ZD-2	GN BH4340			4	1.A	131,819,455	107.4860	138,231,751	128,604,346	131,669,703		(85,825)			4.530	4.315	MON	485,481	4,540,477	12/21/2021	02/15/2046
3617JF-MA-9	GN BL3053			4	1.A	46,497,165	113.8350	51,765,185	45,474,000	46,372,631		(59,636)			4.330	4.014	MON	164,085	1,794,722	11/12/2021	05/15/2035
3617Q8-L5-9	GNMA POOL BX3948			4	1.A	100,134,968	100.1200	92,460,694	92,349,874	99,740,592		(293,051)			3.000	2.281	MON	230,875	2,770,496	07/22/2020	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329				1.A	6,737,196	98.4160	6,628,421	6,735,091	6,736,895		(281)			1.650	1.646	MON	9,261	111,129	11/04/2020	07/15/2042
3617UV-P7-5	GNMA POOL CB9446				1.A	368,938,016	105.9650	382,810,848	361,261,215	368,792,430		(145,587)			2.820	2.637	MON	848,964	5,093,783	04/13/2021	06/15/2046
3617WU-NK-8	GNMA POOL CH3094				1.A	28,488,352	107.6550	30,669,254	28,488,352	28,488,352					3.025	3.034	MON	71,814	89,098	12/21/2021	09/15/2049
36196L-LW-9	GNMA POOL AX8441			4	1.A	296,653,839	108.8350	322,863,173	296,653,839	296,653,839					3.340	3.350	MON	825,687	9,908,238	07/30/2020	07/15/2044
36202F-W3-6	G2 5166			4	1.A	9,936	104.4690	9,833	9,412	9,702		(39)			3.000	0.850	MON	24	282	07/05/2013	09/20/2026
3620AS-VD-8	GN 738712			4	1.A	71,076	104.3740	70,822	67,854	69,683		(246)			3.000	1.160	MON	170	2,036	07/05/2013	09/15/2026
36241K-WE-4	G2 782445			4	1.A	1,548,668	109.6180	1,790,509	1,633,400	1,554,509		670			4.500	6.173	MON	6,125	73,503	10/23/2008	10/20/2038
36290W-J6-0	GN 619585			4	1.A	299,740	111.8000	344,087	307,771	300,953		187			4.500	5.308	MON	1,154	13,850	10/12/2004	09/15/2033
36290Y-U3-0	GN 621702			4	1.A	165,056	112.4420	190,564	169,478	165,729		163			4.500	5.477	MON	636	7,626	10/12/2004	10/15/2033
38373A-VC-7	GNR 2009-68 MC PAC-11			4	1.A	7,834,290	110.6360	8,453,548	7,640,880	7,667,216		(606)			5.000	4.799	MON	31,837	382,044	11/17/2009	08/16/2039
38373A-WF-9	GNR 2009-68 NP EXCH PAC-1-11			4	1.A	4,204,777	110.2130	4,562,926	4,140,088	4,145,504		(214)			5.000	4.891	MON	17,250	207,004	01/22/2010	08/20/2039
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ			4	1.A	1,621,916	99.9510	1,667,761	1,668,581	1,646,977		636			5.778	6.888	MON	8,035	94,330	09/15/2004	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ			4	1.A	510,780	99.9560	526,348	526,577	510,674		562			4.875	5.388	MON	2,139	25,671	01/21/2005	12/16/2044
38373M-PQ-7	GNR 2005-32 F CSTR SEQ			4	1.A	1,583,132	99.9500	1,582,337	1,583,132	1,583,132					5.344	5.375	MON	7,051	84,715	03/31/2005	04/16/2047
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ			4	1.A	1,242,676	103.2830	1,323,598	1,281,522	1,268,974		478			5.096	5.475	MON	5,442	65,306	05/05/2005	05/16/2046
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ			4	1.A	1,835,122	101.2140	2,533,118	2,502,737	2,182,238		4,873			3.753	5.084	MON	7,828	93,984	04/06/2006	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ			4	1.A	2,809,638	103.3720	3,300,420	3,192,770	3,073,736		18			5.224	6.531	MON	13,899	166,790	01/25/2007	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ			4	1.A	5,714,629	105.1260	6,232,595	5,928,673	5,763,921		816			5.583	6.248	MON	27,583	330,998	08/23/2006	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ			4	1.A	751,618	99.9570	1,160,856	1,161,361	995,114		3,671			3.400	19.676	MON	3,291	39,486	11/03/2006	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z			4	1.A	8,582,454	105.4990	9,799,552	9,288,735	9,053,475		13,095			5.059	5.401	MON	39,160	469,917	10/23/2006	04/16/2046
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ			4	1.A	7,921,466	106.4320	9,623,423	9,041,858	8,385,402		19,118			4.642	5.761	MON	34,977	419,723	09/11/2006	08/16/2046
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ			4	1.A	192,506	99.9500	209,450	209,555	203,266		493			5.000	12.730	MON	873	10,478	11/06/2006	02/16/2048
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ			4	1.A	8,629,637	104.7090	10,240,347	9,779,833	8,869,540		84,876			4.557	6.181	MON	37,139	434,858	12/01/2021	02/16/2047
38373Q-FJ-5	GNR 2003-31 YG PAC-11			4	1.A	6,568,027	101.7310	6,710,044	6,595,882	6,569,760		401			5.500	5.622	MON	30,231	362,774	04/02/2003	04/16/2033
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11			4	1.A	11,740,377	105.0140	12,191,922	11,609,767	11,609,767					5.500	5.491	MON	53,211	638,537	05/23/2003	04/16/2033
38373Q-LE-9	GNR 2003-39 GH PAC-11			4	1.A	2,680,569	106.2240	2,848,752	2,681,826	2,679,624		(170)			5.500	5.502	MON	12,292	147,500	10/01/2003	05/16/2033
38373Q-R4-5	GNR 2003-52 PM PAC-1-11			4	1.A	4,189,610	107.8050	4,415,892	4,096,167	4,116,779		(1,401)			5.000	4.769	MON	17,067	204,808	06/13/2003	06/20/2033
38373Q-X4-8	GNR 2003-51 KE PAC-11			4	1.A	8,626,482	107.4720	9,205,501	8,565,466	8,565,675		(303)			5.000	4.955	MON	35,689	428,273	06/05/2003	06/20/2033
38373Q-XD-8	GNR 2003-40 LD PAC-11			4	1.A	5,297,806	107.2980	5,488,886	5,115,564	5,141,301		(1,651)			5.500	5.291	MON	23,446	281,356	05/09/2003	05/16/2033
38373S-3E-5	GNR 2003-26 PC PAC-11			4	1.A	7,797,941	105.5650	8,115,207	7,687,434	7,708,056		(1,396)			5.500	5.386	MON	35,234	422,809	04/29/2003	04/16/2033
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11			4	1.A	6,049,756	103.8410	6,249,893	6,018,722	6,016,667		(434)			5.500	5.486	MON	27,586	331,030	04/23/2003	03/16/2033
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11			4	1.A	4,399,266	103.9420	4,483,719	4,313,667	4,326,029		(1,218)			5.500	5.345	MON	19,771	237,252	01/29/2009	02/20/2033
38373S-D3-8	GNR 2003-27 ZD Z SEQ			4	1.A	418,020	101.5080	485,980	478,763	459,731		1,403			4.500	5.969	MON	1,795	21,544	07/23/2004	03/20/2033
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11			4	1.A	6,005,647	105.7320	6,418,080	6,070,142	6,042,853		474			5.500	5.623	MON	27,821	333,858	09/17/2004	03/20/2033
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11			4	1.A	7,673,649	102.0450	7,865,836	7,708,187	7,675,962		558			5.500	5.633	MON	35,329	423,950	04/15/2003	04/16/2033
38373X-BH-8	GNR 2002-39 ZW Z SEQ			4	1.A	1,371,598	99.9900	1,382,698	1,382,834	1,375,882		135			6.000	6.148	MON	6,914	82,970	07/06/2004	06/20/2032
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11			4	1.A	17,572,566	105.0830	18,407,443	17,516,981	17,516,981					5.500	5.483	MON	80,286	963,434	04/01/2003	01/16/2033
38373Y-JK-1	GNR 2002-89 C SEQ			4	1.A	3,026,307	104.2940	3,218,773	3,086,252	3,034,894		2,201			5.500	6.066	MON	14,145	169,744	11/25/2002	12/20/2032
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11			4	1.A	4,279,460	103.6060	4,466,664	4,311,186	4,282,853		797			5.500	5.720	MON	19,760	237,115	12/06/2002	12/16/2032
38373Y-W4-2	GNR 2003-1 PG PAC-11			4	1.A	8,622,666	104.1690	9,100,202	8,735,960	8,696,058		842			5.500	5.644	MON	40,040	480,478	09/14/2004	01/16/2033
38373Y-XP-4	GNR 2003-6 PG PAC-11			4	1.A	1,742,860	104.5070	1,831,993	1,752,995	1,745,323		122			5.500	5.619	MON	8,035	96,415	11/16/2004	01/20/2033
38373Y-XS-8	GNR 2003-6 AH PAC-11			4	1.A	8,314,529	104.7570	8,655,967	8,262,886	8,261,534		(842)			5.500	5.485	MON	37,872	454,459	02/27/2003	01/16/2033
38374B-3D-3	GNR 2003-68 MH PAC-11			4	1.A	254,350	101.3370	256,709	253,321	253,321					5.500	5.055	MON	1,161	13,933	08/07/2003	07/16/2033
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11			4	1.A	8,466,903	106.6220	8,907,078	8,353,896	8,358,895		(1,201)			5.000	4.932	MON	34,808	417,695	06/11/2003	06/20/2033
38374B-UB-7	GNR 2003-66 EJ PAC-11			4	1.A	7,305,665	107.6100	8,419,422	7,824,006	7,687,825		4,828			5.000	5.595	MON	32,600	391,200	10/29/2003	08/20/2033
38374C-3L-3	GNR 2003-85 ZA Z SEQ			4	1.A	9,615,599	106.5730	10,143,035	9,517,451	9,553,317		(2,522)			4.500	4.297	MON	35,690	428,285	06/10/2010	10/20/2033
38374C-AL-5	GNR 2003-75 EZ Z SEQ			4	1.A	3,595,494	109.1580	4,821,216	4,416,729	4,267,476		5,558			5.500	6.732	MON	20,243	242,920	08/27/2003	09/20/2033
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11			4	1.A	12,301,639	108.7770	14,589,607	13,412,349	13,120,732		10,165			5.000	5.801	MON	55,885	670,617	10/14/2003	10/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11			4	1.A	5,083,605	110.2870	5,779,974	5,240,829	5,192,096		1,477			5.500	5.799	MON	24,020	288,246	10/27/2003	10/20/2033
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11			4	1.A	8,511,408	108.5160	9,167,473	8,448,048	8,442,186		(816)			5.500	5.484	MON	38,720	464,643	11/18/2004	09/20/2033
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11			4	1.A	5,582,131	109.5260	6,210,028	5,669,923	5,592,368		2,589			5.500	5.958	MON	25,987	311,846	10/16/2003	10/20/2033
38374C-TB-7	GNR 2003-83 BD PAC-11			4	1.A	5,517,728	104.6680	5,932,900	5,668,292	5,629,134		1,062			5.500	5.707	MON	25,980	311,756	09/11/2003	09/16/2033
38374C-UX-7	GNR 2003-91 XC PAC-11			4	1.A	6,139,463	109.2310	7,269,584	6,655,244	6,515,114		4,998			5.000	5.751	MON	27,730	332,762	10/31/2003	10/20/2033
38374C-VX-6	GNR 2003-89 PC PAC-11			4	1.A	9,760,130	109.7960	10,887,643	9,916,239	9,778,241		4,562			5.500	5.957	MON	45,449	545,393	10/15/2003	10/20/2033
38374D-R4-3	GNR 2008-30 PX PAC-11			4	1.A	8,794,666	108.7940	9,172,540	8,431,076	8,489,564		(1,748)			6.000	5.722	MON	42,155	505,865	02/04/2009	04/20/2038
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11			4	1.A	1,919,920	107.6810	2,014,816	1,871,096	1,881,326		(340)			5.500	5.291	MON	8,576	102,910	01/22/2009	04/20/2038
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11			4	1.A	9,736,764	108.4390	10,535,398	9,715,512	9,715,512					5.500	5.470	MON	44,529	534,353	01/20/2004	11/20/2033
38374E-G9-2	GNR 2003-113 ZA Z SEQ			4	1.A	10,484,197	107.5930	11,196,272	10,406,151	10,435,855		(1,672)			4.500	4.363	MON	39,023	468,277	06/14/2010	12/16/2033
38374E-HF-7	GNR 2003-106 Z Z SEQ			4	1.A	12,175,766	109.6120	14,853,529	13,550,979	13,210,387		12,089			5.500	6.386	MON	62,109	745,304	11/04/2003	11/20/2033
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11			4	1.A	5,292,391	109.8050	5,855,675	5,332,805	5,296,040		887			5.500	5.707	MON	24,442	293,304	11/18/2003	11/20/2033
38374E-KP-1	GNR 2003-100 Z Z SEQ			4	1.A	8,464,023	110.2310	10,168,948	9,225,094	9,049,871		6,014			5.500	6.149	MON	42,282	507,380	11/19/2003	11/20/2033
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11			4	1.A	6,910,464	109.5110	7,641,573	6,977,888	6,917,433		1,702			5.500	5.769	MON	31,982	383,784	11/14/2003	11/16/2033
38374E-LZ-8	GNR 2003-99 PC PAC-11			4	1.A	6,926,233	109.9060	7,708,419	7,013,634	6,935,967		2,345			5.500	5.858	MON	32,146	385,750	10/27/2003	11/20/2033
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11			4	1.A	18,544,775	108.8400	21,999,037	20,212,288	19,791,004		14,910			5.000	5.731	MON	84,218	1,010,614	11/12/2003	11/20/2033
38374F-2V-5	GNR 2004-25 E AFC SEQ			4	1.A	2,751,522	103.3910	2,844,836	2,751,522	2,751,522					5.166	5.116	MON	11,846	142,152	04/01/2004	03/16/2046
38374F-3P-7	GNR 2004-26 GE PAC-11			4	1.A	11,456,769	108.9030	13,283,471	12,197,490	11,994,763		5,597			5.000	5.564	MON	50,823	609,875	02/28/2005	04/16/2034
38374F-LL-6	GNR 2004-14 KH PAC-11			4	1.A	6,200,155	107.9960	7,109,135	6,582,779	6,485,889		3,192			5.000	5.505	MON	27,428	329,139	02/26/2004	02/20/2034
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11			4	1.A	3,825,189	108.3870	4,065,973	3,751,335	3,764,247		(742)			5.000	4.852	MON	15,631	187,567	03/11/2009	02/16/2034
38374F-SR-6	GNR 2004-19 PG PAC-11			4	1.A	5,949,353	109.1430	6,592,885	6,040,610	5,959,949		2,472			5.000	5.448	MON	25,169	302,030	03/30/2004	03/20/2034
38374G-KE-1	GNR 2004-29 Z Z SEQ			4	1.A	7,241,768	108.7280	7,923,375	7,287,313	7,262,693		265			5.000	5.099	MON	30,364	364,366	02/27/2009	04/16/2034
38374G-PG-1	GNR 2004-35 PM PAC-11			4	1.A	5,081,602	108.4850	5,587,879	5,150,817	5,122,941		432			5.500	5.655	MON	23,608	283,295	08/19/2004	05/20/2034
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11			4	1.A	1,128,687	112.4130	1,257,397	1,118,550	1,119,430		(147)			5.500	5.428	MON	5,127	61,520	09/23/2004	09/20/2034
38374H-5S-5	GNR 2004-69 EY SEQ			4	1.A	5,775,670	110.4920	6,570,574	5,946,635	5,897,498		1,174			5.500	5.751	MON	27,255	327,065	09/07/2004	09/16/2034
38374H-J8-4	GNR 2004-72 PN PAC-11			4	1.A	3,526,624	108.1300	3,780,269	3,496,034	3,495,875		(348)			5.500	5.464	MON	16,023	192,282	09/23/2004	09/20/2034
38374H-YM-6	GNR 2004-59 PE PAC-1-11			4	1.A	4,868,507	109.4520	5,365,294	4,901,977	4,871,240		645			5.500	5.689	MON	22,467	269,609	08/11/2004	08/20/2034
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11			4	1.A	6,069,137	109.0380	6,671,850	6,118,853	6,093,296		279			5.500	5.610	MON	28,045	336,537	09/01/2004	09/20/2034
38374J-GH-3	GNR 2004-80 PE SC PAC-11			4	1.A	18,462,921	107.8200	21,326,543	19,779,697	19,509,582		7,650			5.000	5.444	MON	82,415	988,985	10/19/2004	07/20/2034
38374J-HY-5	GNR 2004-80 WH EXCH SEQ			4	1.A	3,185,220	109.2380	3,571,033	3,269,043	3,194,571		2,221			5.000	5.790	MON	13,621	163,452	10/18/2004	10/20/2034
38374J-P3-4	GNR 2004-98 GE PAC-11			4	1.A	6,305,055	110.6510	6,988,630	6,315,910	6,303,857		(211)			5.500	5.527	MON	28,948	347,375	11/16/2004	11/20/2034
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11			4	1.A	3,128,031	109.6170	3,435,295	3,133,908	3,127,282		(83)			5.500	5.535	MON	14,364	172,365	11/15/2004	10/20/2034
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11			4	1.A	3,804,655	109.5370	4,103,383	3,746,122	3,754,056		(490)			5.500	5.412	MON	17,170	206,037	06/20/2005	04/16/2035
38374K-K9-3	GNR 2005-21 Z Z SEQ			4	1.A	12,667,424	110.3940	14,179,086	12,844,029	12,763,513		1,402			5.000	5.177	MON	53,517	642,201	01/28/2010	03/20/2035
38374K-RH-8	GNR 2005-3 ZC Z SEQ			4	1.A	5,561,568	108.5990	6,531,173	6,014,023	5,900,460		3,909			5.000	5.684	MON	25,058	300,701	01/05/2005	01/20/2035
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11			4	1.A	3,992,426	109.9530	4,328,433	3,936,606	3,944,362		(575)			5.500	5.389	MON	18,043	216,513	07/06/2005	05/20/2035
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11			4	1.A	6,844,441	108.9190	7,473,612	6,861,595	6,844,300		(25)			5.000	5.048	MON	28,590	343,080	06/27/2005	06/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11			4	1.A	2,876,688	111.6780	3,202,000	2,867,168	2,867,168					5.500	5.461	MON	13,141	157,694	09/13/2005	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ			4	1.A	6,907,739	105.3350	7,276,262	6,907,739	6,907,739					4.518	4.541	MON	26,007	312,170	09/27/2005	12/16/2047
38374M-B2-4	GNR 2006-13 Z SC Z SEQ			4	1.A	13,911,991	110.2970	15,623,771	14,165,120	14,061,882		1,838			5.000	5.227	MON	59,021	708,256	02/18/2010	09/20/2035
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ			4	1.A	7,229,407	102.4140	8,319,830	8,123,733	7,636,163		17,972			4.199	8.612	MON	28,426	341,116	09/28/2005	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ			4	1.A	17,226,206	105.6780	18,336,338	17,351,194	17,233,100		4,088			5.415	5.541	MON	78,297	939,567	12/01/2006	11/16/2046
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ			4	1.A	12,728,351	106.5260	15,050,374	14,128,351	13,401,100		99,861			4.665	5.957	MON	54,924	642,731	12/01/2021	10/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11			4	1.A	1,352,658	103.2320	1,404,268	1,360,309	1,355,114		28			4.500	4.594	MON	5,101	61,214	02/27/2009	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11			4	1.A	9,314,589	113.4430	10,234,126	9,021,394	9,117,808		(2,064)			5.500	5.053	MON	41,348	496,177	03/03/2009	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11			4	1.A	3,308,311	107.5840	3,489,965	3,243,939	3,249,490		(231)			5.000	4.904	MON	13,516	162,197	02/19/2009	02/20/2039
38374T-RD-8	GNR 2009-22 X SEQ			4	1.A	20,811,090	108.9200	22,327,381	20,498,803	20,629,487		(2,830)			4.500	4.228	MON	76,871	922,446	03/23/2009	04/16/2039
38374T-RQ-9	GNR 2009-22 CX SEQ			4	1.A	21,931,187	108.0840	24,004,180	22,208,797	22,097,835		704			4.500	4.676	MON	83,283	999,396	04/03/2009	04/16/2039
38374U-NF-4	GNR 2009-29 CB SEQ			4	1.A	14,105,040	110.1190	15,625,107	14,189,289	14,125,824		456			4.500	4.635	MON	53,210	638,518	04/24/2009	05/20/2039
38374U-PF-2	GNR 2009-29 NB PAC-1-11			4	1.A	2,248,721	108.0350	2,456,665	2,273,947	2,258,765		137			4.500	4.728	MON	8,527	102,328	03/03/2010	05/16/2039
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11			4	1.A	6,610,157	109.7640	7,310,409	6,660,108	6,612,715		424			4.500	4.759	MON	24,975	299,705	06/05/2009	06/20/2039
38374V-AY-5	GNR 2009-40 WC PAC-1-11			4	1.A	8,765,678	111.2880	10,085,289	9,062,327	8,962,959		1,015			4.500	4.939	MON	33,984	407,805	04/16/2010	06/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11			4	1.A	6,132,580	105.4680	6,352,778	6,023,406	6,082,260		(9,807)			4.500	3.594	MON	22,588	271,053	05/27/2009	03/20/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11			4	1.A	10,165,576	110.6140	11,393,348	10,300,057	10,241,106		477			5.000	5.173	MON	42,917	515,003	03/02/2010	07/20/2039
38374V-PA-1	GNR 2009-55 PX PAC-1-11			4	1.A	10,077,878	108.6010	10,873,331	10,012,173	10,006,831		(318)			5.000	4.968	MON	41,717	500,609	08/03/2009	07/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11			4	1.A	12,979,395	106.2230	13,701,506	12,898,778	12,898,982		(552)			4.500	4.455	MON	48,370	580,445	04/02/2009	03/20/2039
38374X-VF-9	GNR 2009-23 DN EXCH SEQ			4	1.A	15,448,913	109.1390	16,977,531	15,555,859	15,472,617		1,110			4.500	4.695	MON	58,334	700,014	05/07/2009	04/16/2039
38374X-WK-7	GNR 2009-24 B SEQ			4	1.A	11,763,953	106.5330	12,435,291	11,672,760	11,686,216		(599)			4.500	4.393	MON	43,773	525,274	03/25/2009	04/20/2039
38374X-WM-3	GNR 2009-24 BC SEQ			4	1.A	19,189,733	106.0180	20,396,988	19,239,240	19,195,818		208			4.500	4.558	MON	72,147	865,766	04/03/2009	04/16/2039
38374Y-AT-0	GNR 2010-93 LP PAC-1-11			4	1.A	29,074,876	109.2560	30,325,470	27,756,445	28,063,644		(4,208)			4.500	3.942	MON	104,087	1,249,040	09/15/2010	07/20/2040
38374Y-DV-2	GNR 2010-92 PC PAC-1-11			4	1.A	12,512,821	109.5670	13,254,269	12,096,987	12,186,345		(14,887)			4.500	4.101	MON	45,364	544,365	08/04/2010	07/20/2040
38374Y-E2-5	GNR 2010-87 LD PAC-1-11			4	1.A	26,354,834	110.0500	28,056,514	25,494,398	25,676,036		(3,039)			4.500	4.113	MON	95,604	1,147,248	07/07/2010	07/20/2040
38374Y-F4-0	GNR 2010-87 MD AD PAC-11			4	1.A	3,592,726	108.9380	3,756,530	3,448,327	3,496,588		(918)			4.500	3.753	MON	12,931	155,175	11/23/2010	07/20/2040
38374Y-F9-9	GNR 2010-87 YB SEQ			4	1.A	20,284,556	110.3030	21,868,810	19,826,078	19,960,421		(2,091)			4.500	4.127	MON	74,348	892,173	07/14/2010	07/20/2040
38374Y-GZ-0	GNR 2010-86 PC EXCH PAC-1-11			4	1.A	21,404,580	110.3680	22,831,899	20,687,000	20,873,764		(62,160)			4.500	4.150	MON	77,576	930,915	07/20/2010	07/20/2040
38374Y-JX-2	GNR 2010-84 QB SC PAC-11			4	1.A	34,607,098	109.5370	37,312,974	34,064,200	34,143,581		(46,826)			4.500	4.335	MON	127,741	1,532,889	07/13/2010	06/20/2040
38374Y-US-0	GNR 2010-85 PE EXCH PAC-1-11			4	1.A	15,273,211	108.9960	16,142,742	14,810,386	14,908,076		(1,572)			4.500	4.185	MON	55,539	666,467	06/23/2010	07/20/2040
38374Y-VE-0	GNR 2010-85 ME EXCH PAC-1-11			4	1.A	15,897,695	109.1260	16,774,562	15,371,695	15,474,476		(1,667)			4.500	4.132	MON	57,644	691,726	06/23/2010	07/20/2040
38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11			4	1.A	33,554,734	109.4240	33,899,028	30,979,558	31,806,172		(15,422)			4.500	3.540	MON	116,173	1,394,080	07/18/2013	07/20/2040
38374Y-XT-5	GNR 2010-94 PU PAC-1-11			4	1.A	24,557,962	109.4570	26,004,850	23,757,986	23,958,213		(2,911)			4.500	4.042	MON	89,092	1,069,109	07/12/2010	07/20/2040
38374Y-YM-9	GNR 2010-95 PE PAC-11			4	1.A	12,568,474	109.1880	13,257,150	12,141,620	12,230,327		(1,376)			4.500	4.104	MON	45,531	546,373	07/19/2010	07/20/2040
38375A-FR-0	GNR 2009-122 ME EXCH			4	1.A	14,763,324	106.1110	16,226,607	15,292,125	15,175,969		1,025			4.500	4.782	MON	57,345	688,146	03/03/2010	12/20/2039
38375C-FR-6	GNR 2012-50 PB AD PAC-11			4	1.A	5,249,742	109.0310	5,369,774	4,925,000	5,086,987		(19,641)			3.750	3.270	MON	15,391	184,688	06/22/2012	04/20/2042
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ			4	1.A	24,453,350	106.9690	25,783,649	24,103,833	24,193,738		(20,663)			3.500	3.330	MON	70,303	842,410	03/01/2021	04/16/2041
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11			4	1.A	32,715,276	105.1480	33,447,095	31,809,506	32,077,034		(88,307)			3.500	3.102	MON	92,778	1,092,510	12/01/2021	04/20/2042
38375C-RN-2	GNR 2012-48 Z Z SEQ			4	1.A	30,024,605	105.8790	32,358,516	30,561,800	30,296,740		33,330			3.500	3.710	MON	89,139	1,049,657	12/01/2021	04/20/2042
38375C-RX-0	GNR 2012-48 KE PAC-11			4	1.A	15,240,819	105.7930	15,346,814	14,506,431	14,758,401		(92,319)			3.500	2.767	MON	42,310	507,725	06/20/2012	04/16/2042
38375C-SE-1	GNR 2012-48 DE PAC-11			4	1.A	4,102,610	107.1990	4,195,237	3,913,508	3,990,053		(933)			3.500	2.112	MON	11,414	136,973	06/22/2012	04/20/2042
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11			4	1.A	7,106,410	104.8540	7,610,812	7,258,487	7,196,204		5,648			3.500	3.992	MON	21,171	254,047	05/01/2012	04/20/2042
38375C-Y9-5	GNR 2012-74 TY SC PT			4	1.A	21,760,850	110.2370	23,987,563	21,760,000	21,760,000					3.000	2.992	MON	54,400	652,800	08/15/2012	03/20/2042
38375D-DG-0	GNR 2008-60 BY SEQ			4	1.A	619,760	102.5620	620,890	605,383	605,686		(811)			5.000	4.671	MON	2,522	30,269	01/30/2009	07/16/2023
38375D-E9-5	GNR 2008-94 YP AD PAC-11			4	1.A	972,000	102.9250	1,002,940	974,436	971,909		(16)			5.000	5.047	MON	4,060	48,722	12/05/2008	10/20/2038
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11			4	1.A	2,929,694	109.3220	3,103,862	2,839,195	2,857,049		(487)			5.500	5.236	MON	13,013	156,156	01/21/2009	07/20/2038
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11			4	1.A	6,969,956	103.6940	7,076,250	6,824,184	6,867,319		(9,089)			3.500	2.962	MON	19,904	238,789	01/01/2021	06/20/2042
38375G-QP-9	GNR 2012-94 BZ Z SEQ			4	1.A	43,143,421	107.8470	44,694,266	41,442,424	42,146,336		(110,737)			3.500	3.114	MON	120,874	1,423,356	12/01/2021	07/20/2042
38375G-RK-9	GNR 2012-92 Z SC Z SEQ			4	1.A	31,701,411	105.7070	31,761,810	30,046,912	30,745,916		(126,794)			3.500	2.962	MON	87,637	1,031,973	12/01/2021	04/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ			4	1.A	1,814,306	104.2810	1,970,651	1,889,748	1,847,335		477			5.454	7.219	MON	8,589	103,067	01/30/2007	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ			4	1.A	16,189,523	106.3230	19,973,402	18,785,515	17,361,498		56,941			4.337	5.130	MON	67,894	814,728	02/14/2007	01/16/2047
38375J-R4-9	GNR 2007-31 CK EXCH PAC-11			4	1.A	1,763,733	110.4950	1,889,631	1,710,157	1,729,636		(894)			5.000	4.545	MON	7,126	85,508	03/18/2009	05/16/2037
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11			4	1.A	231,919	102.2690	239,426	234,114	233,128		224			4.250	4.542	MON	829	9,950	09/16/2008	12/20/2037
38375Q-YH-6	GNR 2008-50 NB EXCH PAC-1-11			4	1.A	5,305,682	111.3850	5,693,339	5,111,409	5,133,013		(1,019)			5.500	5.352	MON	23,427	281,128	02/25/2009	06/16/2038
38375X-LQ-5	GNR 2008-71 PC PAC-1-11			4	1.A	5,070,180	108.5900	5,269,387	4,852,573	4,896,687		(1,106)			6.000	5.619	MON	24,263	291,154	02/03/2009	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11			4	1.A	2,351,123	104.9420	2,479,703	2,362,938	2,352,003		92			5.000	5.121	MON	9,846	118,147	10/22/2008	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11			4	1.A	2,473,754	107.8090	2,680,323	2,486,185	2,474,263		101			5.000	5.122	MON	10,359	124,309	10/22/2008	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT			4	1.A	7,344,958	107.4590	7,653,638	7,122,383	7,132,356		(541)			5.000	4.910	MON	29,677	356,119	01/09/2009	08/20/2038
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ			4	1.A	11,035,835	111.9140	11,313,353	10,108,992	10,336,575		(11,843)			5.000	4.082	MON	42,121	505,450	12/13/2011	08/20/2039
38376C-3H-0	GNR 2009-89 PV EXCH PAC-1-11			4	1.A	8,769,153	111.7110	9,651,307	8,639,560	8,655,629		(525)			5.000	4.859	MON	35,998	431,978	11/10/2009	10/20/2039
38376C-AW-9	GNR 2009-83 KM PAC-1-11			4	1.A	6,608,851	111.6680	7,268,672	6,509,180	6,518,985		(369)			5.000	4.871	MON	27,122	325,459	01/22/2010	09/20/2039
38376C-N5-4	GNR 2009-92 BP PAC-1-11			4	1.A	6,448,927	104.3630	6,525,345	6,252,558	6,286,342		(9,973)			5.000	4.401	MON	26,052	312,628	09/18/2009	06/20/2039
38376C-QS-1	GNR 2009-77 CP PAC-1-11			4	1.A	10,510,243	111.4730	11,432,459	10,255,849	10,293,461		(883)			5.000	4.778	MON	42,733	512,793	11/17/2009	09/20/2039
38376C-SP-5	GNR 2009-77 PH PAC-1-11			4	1.A	6,931,542	110.6000	7,621,032	6,890,629	6,887,573		(197)			5.000	4.962	MON	28,711	344,531	11/05/2009	09/20/2039
38376C-XM-6	GNR 2009-79 ME EXCH PAC-1-11			4	1.A	3,884,610	110.0750	4,229,086	3,841,988	3,846,692		(201)			5.000	4.887	MON	16,008	192,099	04/20/2010	09/20/2039
38376C-ZH-5	GNR 2009-76 BZ Z SUP			4	1.A	8,742,715	110.0040	9,632,837	8,756,829	8,738,545		(1,005)			5.500	5.557	MON	40,135	467,579	12/01/2021	09/16/2039
38376E-CN-3	GNR 2009-88 MD PAC-11			4	1.A	11,871,137	111.2630	12,802,136	11,506,175	11,568,654		(1,145)			5.000	4.725	MON	47,942	575,309	11/16/2009	10/20/2039
38376E-S8-9	GNR 2009-109 LN PAC-1-11			4	1.A	17,031,905	111.5880	18,911,082	16,947,169	16,931,074		(367)			5.000	4.982	MON	70,613	847,358	11/05/2009	11/20/2039
38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-11			4	1.A	37,764,813	110.8500	41,447,724	37,390,904	37,403,923		(1,429)			5.000	4.929	MON	155,795	1,869,545	02/05/2010	11/20/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376E-TZ-8	GNR 2009-110 KA PAC-1-11			4	1.A	26,407,010	111.2780	28,564,081	25,669,026	25,783,516		(2,341)			5.000	4.759	MON	106,954	1,283,451	11/24/2009	11/20/2039
38376F-GE-6	GNR 2009-61 PE EXCH PAC-1-11			4	1.A	13,232,310	110.3820	14,508,618	13,143,999	13,146,872		(596)			5.000	4.960	MON	54,767	657,200	11/05/2009	08/16/2039
38376F-JZ-6	GNR 2009-66 CW PAC-1-11			4	1.A	15,767,365	110.4360	17,599,880	15,936,692	15,864,611		388			5.000	5.130	MON	66,403	796,835	07/27/2009	08/20/2039
38376F-ZT-2	GNR 2009-74 JZ Z SUP			4	1.A	99,316	119.5040	118,876	99,475	99,257		(13)			5.500	5.537	MON	456	5,312	12/01/2021	09/20/2039
38376J-2X-1	GNR 2009-123 WQ SC PT			4	1.A	5,550,196	111.4370	6,133,248	5,503,758	5,508,712		(267)			5.000	4.908	MON	22,932	275,188	03/08/2010	09/20/2039
38376J-PA-6	GNR 2009-101 LN PAC-1-11			4	1.A	11,826,525	111.6130	12,834,918	11,499,508	11,553,082		(1,035)			5.000	4.756	MON	47,915	574,975	11/17/2009	11/20/2039
38376J-VE-1	GNR 2009-103 KE EXCH PAC-1			4	1.A	24,899,278	111.8840	27,454,973	24,538,863	24,572,443		(1,274)			5.000	4.886	MON	102,245	1,226,943	11/10/2009	11/20/2039
38376J-W4-2	GNR 2009-123 NB PAC-1-11			4	1.A	8,333,240	109.5730	9,666,023	8,821,526	8,674,567		4,685			4.500	5.128	MON	33,081	396,969	03/12/2010	12/20/2039
38376J-YD-0	GNR 2009-103 DY EXCH SEQ			4	1.A	4,176,567	111.1180	4,687,777	4,218,755	4,198,477		128			4.500	4.652	MON	15,820	189,844	05/26/2010	11/20/2039
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11			4	1.A	37,144,672	109.7050	39,766,337	36,248,374	36,384,369		(3,176)			5.000	4.774	MON	151,035	1,812,419	11/20/2009	10/20/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ			4	1.A	10,535,712	111.0420	11,648,324	10,490,060	10,482,383		(257)			5.500	5.504	MON	48,079	576,953	02/18/2010	10/16/2039
38376K-TZ-4	GNR 2009-87 CG EXCH PAC-1-11			4	1.A	13,696,537	110.5410	14,859,346	13,442,392	13,485,576		(1,016)			5.000	4.806	MON	56,010	672,120	02/05/2010	10/20/2039
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ			4	1.A	21,879,512	109.2700	24,504,249	22,425,442	22,264,026		12,636			5.000	5.249	MON	93,439	1,121,272	03/03/2010	08/16/2039
38376L-AH-2	GNR 2010-91 PE PAC-1-11			4	1.A	35,024,989	111.0200	33,900,471	30,535,340	31,866,397		(259,585)			4.500	2.563	MON	114,508	1,374,090	02/13/2013	07/20/2040
38376L-EA-3	GNR 2010-90 AL SEQ			4	1.A	9,661,919	110.0080	10,546,507	9,587,020	9,596,732		(358)			4.500	4.385	MON	35,951	431,416	06/25/2010	07/20/2040
38376L-EJ-4	GNR 2010-90 LK PAC-1-11			4	1.A	10,889,142	107.4960	11,323,238	10,533,632	10,609,794		(6,987)			4.500	4.226	MON	39,501	474,013	07/08/2010	07/16/2040
38376L-MA-4	GNR 2011-83 PB PAC-1-11			4	1.A	6,584,013	106.9730	7,371,643	6,891,153	6,784,887		1,141			4.000	4.594	MON	22,971	275,646	07/07/2011	06/20/2041
38376L-TP-4	GNR 2011-80 BZ Z SEQ			4	1.A	14,351,298	106.0390	16,678,492	15,728,669	15,302,881		47,736			3.500	4.282	MON	45,875	548,510	05/01/2021	06/16/2041
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11			4	1.A	9,377,141	105.6880	10,283,718	9,730,242	9,606,507		1,871			4.000	4.542	MON	32,434	389,210	06/28/2011	06/16/2041
38376L-WC-9	GNR 2011-81 PE PAC-1-11			4	1.A	19,076,691	108.0340	21,368,011	19,779,000	19,541,010		60,473			4.000	4.420	MON	65,930	791,160	06/03/2011	06/20/2041
38376L-ZV-4	GNR 2011-107 PB PAC-1-11			4	1.A	9,158,518	107.4000	10,330,165	9,618,398	9,462,306		38,033			4.000	4.564	MON	32,061	384,736	07/28/2011	07/20/2041
38376M-CA-3	GNR 2014-5 CB EXCH SEQ			4	1.A	27,645,546	105.5830	34,027,172	32,227,959	30,473,816		394,707			3.000	4.325	MON	80,570	966,839	02/20/2014	01/16/2044
38376P-2T-6	GNR 2009-124 LU EXCH PAC-1-11			4	1.A	13,273,602	111.4520	14,736,159	13,221,954	13,208,008		(257)			5.000	4.988	MON	55,091	661,098	02/09/2010	12/20/2039
38376P-4G-2	GNR 2009-127 PB PAC-1-11			4	1.A	22,767,118	111.1230	24,956,460	22,458,316	22,489,662		(1,198)			5.000	4.887	MON	93,576	1,122,916	02/05/2010	12/20/2039
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11			4	1.A	20,855,258	110.4850	23,650,303	21,405,862	21,228,135		13,987			5.000	5.287	MON	89,191	1,070,293	02/10/2010	12/20/2039
38376P-MF-4	GNR 2009-118 WP PAC-1-11			4	1.A	15,456,339	108.8220	17,024,940	15,644,805	15,570,782		472			4.500	4.650	MON	58,668	704,016	06/07/2010	12/20/2039
38376P-MV-9	GNR 2009-118 UZ Z SEQ			4	1.A	5,384,326	112.0520	6,610,003	5,899,054	5,736,959		2,009			4.500	5.724	MON	22,121	265,458	03/11/2010	12/20/2039
38376P-TS-9	GNR 2009-125 PN PAC-1-11			4	1.A	9,098,415	109.5330	10,423,398	9,516,238	9,387,362		18,760			4.500	5.054	MON	35,686	428,231	03/04/2010	12/20/2039
38376P-ZK-9	GNR 2009-116 LN PAC-1-11			4	1.A	47,453,334	111.3030	52,562,386	47,224,590	47,208,506		(18,397)			5.000	4.989	MON	196,769	2,361,229	01/13/2010	12/16/2039
38376P-ZT-0	GNR 2009-116 MP PAC-1-11			4	1.A	10,104,611	113.0150	11,345,308	10,038,732	10,040,618		(2,472)			5.000	4.963	MON	41,828	501,937	02/05/2010	12/16/2039
38376T-CF-7	GNR 2010-12 MC PAC-11			4	1.A	6,065,619	109.8660	7,007,006	6,377,781	6,287,433		938			4.500	5.087	MON	23,917	287,000	03/12/2010	01/20/2040
38376T-DV-1	GNR 2010-2 PZ Z PAC-1			4	1.A	36,074,558	111.5850	41,075,664	36,810,979	36,558,726		12,509			5.000	5.227	MON	153,379	1,840,549	02/10/2010	01/20/2040
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11			4	1.A	16,574,360	110.8520	18,907,047	17,056,061	16,893,553		1,627			4.500	4.863	MON	63,960	767,523	03/02/2010	01/20/2040
38376T-JC-7	GNR 2010-3 HP PAC-1-11			4	1.A	24,809,564	111.6400	27,440,984	24,579,897	24,587,079		(968)			5.000	4.933	MON	102,416	1,228,995	03/09/2010	01/20/2040
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ			4	1.A	21,946,552	110.4830	25,021,851	22,647,642	22,424,731		18,886			5.000	5.353	MON	94,365	1,132,382	02/17/2010	12/20/2039
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ			4	1.A	14,911,279	111.1530	18,171,871	16,348,501	15,879,993		5,706			4.500	5.771	MON	61,307	735,683	03/05/2010	12/20/2039
38376T-PE-6	GNR 2010-7 HA PAC-1-11			4	1.A	32,413,224	111.4250	36,268,018	32,549,270	32,461,630		2,891			5.000	5.076	MON	135,622	1,627,464	02/19/2010	01/16/2040
38376T-VP-4	GNR 2010-6 PE EXCH PAC-1-11			4	1.A	20,932,029	111.6520	23,179,166	20,760,109	20,770,466		(774)			5.000	4.946	MON	86,500	1,038,005	02/17/2010	01/16/2040
38376T-WZ-1	GNR 2010-1 GZ Z SEQ			4	1.A	11,857,041	111.6600	14,430,624	12,923,766	12,595,450		4,057			4.500	5.618	MON	48,464	581,569	03/08/2010	01/20/2040
38376T-X2-3	GNR 2010-4 QN AD PAC-11			4	1.A	10,112,891	112.1280	11,212,837	10,000,000	10,034,299		(6,518)			5.000	4.961	MON	41,667	500,000	03/03/2010	01/16/2040
38376T-YX-4	GNR 2010-11 EP AD PAC-11			4	1.A	12,894,624	111.0160	14,188,716	12,780,796	12,782,960		(6,642)			5.000	4.944	MON	53,253	639,040	03/05/2010	01/20/2040
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11			4	1.A	12,329,146	109.6990	13,300,049	12,124,079	12,178,680		(1,103)			5.000	4.769	MON	50,517	606,204	03/03/2010	02/20/2040
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ			4	1.A	35,785,284	110.8310	40,863,528	36,870,218	36,473,980		43,439			5.000	5.387	MON	153,626	1,843,511	02/12/2010	01/20/2040
38376V-AC-1	GNR 2010-20 JZ Z SEQ			4	1.A	12,259,612	107.7080	13,527,174	12,559,139	12,453,963		1,136			4.000	4.321	MON	41,864	502,366	09/01/2010	02/20/2040
38376V-B7-1	GNR 2010-17 PN EXCH PAC-1-11			4	1.A	6,751,681	105.3760	7,420,758	7,042,170	6,959,580		769			4.500	5.021	MON	26,408	316,898	03/04/2010	02/16/2040
38376V-BP-1	GNR 2010-20 PY PAC-1-11			4	1.A	10,357,536	108.3240	11,656,862	10,761,076	10,633,560		1,427			4.500	4.891	MON	40,354	484,248	03/01/2010	02/16/2040
38376V-E5-2	GNR 2010-23 BP PAC-1-11			4	1.A	15,622,765	110.1060	17,965,178	16,316,203	16,115,936		2,058			4.500	5.002	MON	61,186	734,229	02/25/2010	02/20/2040
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11			4	1.A	3,767,417	110.5030	4,039,389	3,655,469	3,683,680		(632)			5.000	4.605	MON	15,231	182,773	03/03/2010	02/20/2040
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ			4	1.A	5,731,999	110.7640	6,978,016	6,299,906	6,113,712		2,141			4.500	5.830	MON	23,625	283,496	03/11/2010	02/20/2040
38376W-2U-8	GNR 2010-34 NC EXCH PAC-1-11			4	1.A	34,998,492	110.0340	40,092,723	36,436,654	35,985,329		4,455			4.500	4.995	MON	136,637	1,639,650	03/04/2010	03/20/2040
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ			4	1.A	5,054,052	111.6090	6,264,143	5,612,555	5,414,218		2,176			4.500	6.087	MON	21,047	252,565	03/08/2010	03/20/2040
38376W-4H-5	GNR 2010-33 PE PAC-1-11			4	1.A	12,212,300	109.9300	12,965,569	11,794,427	11,891,267		(36,520)			4.500	4.139	MON	44,229	530,749	07/07/2010	03/20/2040
38376W-D8-5	GNR 2010-35 JY PAC-1-11			4	1.A	7,260,941	109.4190	8,297,483	7,583,228	7,484,284		1,030			4.500	5.039	MON	28,437	341,245	03/03/2010	03/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376W-FT-7	GNR 2010-14 DG EXCH PAC-1-11			4	1.A	10,350,208	110.0150	11,771,197	10,699,617	10,579,502		1,298			4.500	4.928	MON	40,124	481,483	03/01/2010	02/20/2040
38376W-YB-5	GNR 2010-15 ZH Z SEQ			4	1.A	26,637,378	108.6330	31,144,525	28,669,486	28,004,697		7,965			4.500	5.402	MON	107,511	1,290,127	02/08/2010	02/20/2040
38376X-2R-3	GNR 2010-45 PQ PAC-1-11			4	1.A	9,478,243	111.8910	10,287,079	9,193,810	9,257,008		(1,188)			5.000	4.657	MON	38,308	459,691	05/11/2010	04/20/2040
38376X-3H-4	GNR 2010-45 UE PAC-1-11			4	1.A	7,994,591	109.2970	8,713,358	7,972,169	7,964,849		(1,697)			4.500	4.484	MON	29,896	358,748	06/08/2010	04/20/2040
38376X-6X-6	GNR 2010-45 YG EXCH SEQ			4	1.A	18,140,860	109.1170	19,800,975	18,146,531	18,129,540		(318)			4.500	4.512	MON	68,049	816,594	06/10/2010	04/16/2040
38376X-BJ-1	GNR 2010-39 WP PAC-1-11			4	1.A	13,086,992	105.5990	13,346,313	12,638,712	12,728,563		(36,891)			4.500	4.111	MON	47,395	568,742	07/07/2010	03/20/2040
38376X-BP-7	GNR 2010-39 BY SEQ			4	1.A	14,402,660	105.9760	16,119,687	15,210,730	14,931,404		2,858			4.500	5.284	MON	57,040	684,483	03/12/2010	03/20/2040
38376X-FJ-7	GNR 2010-32 PB PAC-1-11			4	1.A	18,970,726	110.6580	21,018,973	18,994,469	18,955,976		(1,034)			5.000	5.027	MON	79,144	949,723	04/14/2010	03/20/2040
38376X-JS-3	GNR 2010-37 AZ Z SEQ			4	1.A	10,139,428	111.8150	11,656,702	10,424,987	10,318,884		863			5.000	5.364	MON	43,437	521,249	03/05/2010	03/20/2040
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11			4	1.A	10,456,701	110.1410	11,696,813	10,619,882	10,559,669		3,694			5.000	5.177	MON	44,250	530,994	03/12/2010	03/20/2040
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11			4	1.A	27,008,249	110.9730	31,087,505	28,013,616	27,652,626		49,172			5.000	5.472	MON	116,723	1,397,783	03/01/2021	04/20/2040
38376X-SE-4	GNR 2010-29 PE EXCH PAC-1-11			4	1.A	12,288,885	109.1450	14,029,217	12,853,747	12,682,712		1,938			4.500	5.018	MON	48,202	578,419	03/10/2010	03/20/2040
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11			4	1.A	14,212,217	111.6900	16,222,499	14,524,543	14,417,377		5,185			5.000	5.235	MON	60,519	726,227	03/02/2010	03/20/2040
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11			4	1.A	22,486,706	110.9740	25,457,721	22,940,303	22,773,255		18,139			5.000	5.250	MON	95,585	1,143,065	04/01/2021	03/16/2040
38376X-XJ-7	GNR 2010-30 MU EXCH PAC-1-11			4	1.A	7,933,679	109.3980	8,622,036	7,881,342	7,883,272		(265)			4.500	4.424	MON	29,555	354,660	05/19/2010	03/20/2040
38376X-Y9-8	GNR 2010-51 BY EXCH SC SEQ PT			4	1.A	20,795,905	109.9870	22,294,558	20,270,148	20,410,636		(2,903)			4.500	4.215	MON	76,013	912,157	07/20/2010	04/16/2040
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ			4	1.A	10,832,504	110.1440	11,987,559	10,883,521	10,853,085		148			4.500	4.584	MON	40,813	489,758	06/17/2010	04/16/2040
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ			4	1.A	4,566,578	111.6020	5,151,104	4,615,619	4,591,661		189			4.500	4.667	MON	17,309	207,703	06/21/2010	03/20/2040
38376Y-2J-9	GNR 2010-44 NC EXCH PAC-1-11			4	1.A	11,157,642	108.8460	12,737,273	11,702,062	11,529,741		1,558			4.500	5.096	MON	43,883	526,593	04/16/2010	04/20/2040
38376Y-3D-1	GNR 2010-44 BD EXCH PAC-1-11			4	1.A	8,692,288	109.2520	9,924,465	9,084,037	8,961,565		1,204			4.500	5.032	MON	34,065	408,782	04/16/2010	04/20/2040
38376Y-3N-9	GNR 2010-53 PB PAC-1-11			4	1.A	43,064,597	111.5200	46,754,673	41,924,767	42,128,268		(11,681)			5.000	4.751	MON	174,687	2,096,238	05/12/2010	04/20/2040
38376Y-DU-2	GNR 2010-46 GX EXCH AD PAC-1-11			4	1.A	8,982,358	112.3210	9,955,283	8,863,258	8,882,392		(6,535)			5.000	4.870	MON	36,930	443,163	04/22/2010	04/20/2040
38376Y-EQ-0	GNR 2010-46 HY EXCH AD PAC-1-11			4	1.A	22,579,204	112.1840	25,018,545	22,301,309	22,353,768		(1,385)			5.000	4.883	MON	92,922	1,115,065	04/20/2010	04/16/2040
38376Y-FK-2	GNR 2010-46 CY EXCH PAC-1-11			4	1.A	7,836,131	111.5230	8,660,569	7,765,753	7,774,719		(328)			5.000	4.898	MON	32,357	388,288	04/22/2010	04/20/2040
38376Y-HH-7	GNR 2010-50 WD PAC-11			4	1.A	5,054,717	109.3890	5,024,312	4,593,077	4,720,995		(1,601)			4.500	3.240	MON	17,224	206,689	12/20/2011	04/20/2040
38376Y-Q6-1	GNR 2010-47 CE EXCH AD PAC-11			4	1.A	17,270,356	110.9460	18,988,618	17,115,249	17,126,974		(6,831)			5.000	4.918	MON	71,314	855,762	03/24/2010	04/20/2040
38376Y-S4-4	GNR 2010-47 PE EXCH PAC-1-11			4	1.A	30,932,143	109.5750	35,363,596	32,273,511	31,821,048		4,071			4.500	5.014	MON	121,026	1,452,308	04/22/2010	04/20/2040
38376Y-SN-2	GNR 2010-43 PQ PAC-1-11			4	1.A	10,331,250	109.5160	10,951,617	10,000,000	10,078,000		(27,867)			4.500	4.174	MON	37,500	450,000	07/07/2010	04/20/2040
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11			4	1.A	15,623,848	111.6950	18,031,092	16,143,165	15,978,326		1,310			5.000	5.362	MON	67,263	807,158	04/08/2010	04/20/2040
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ			4	1.A	19,353,248	111.4340	22,048,412	19,786,069	19,608,183		1,816			4.500	4.871	MON	74,198	890,373	05/17/2010	04/20/2040
38376Y-YL-9	GNR 2010-43 PD EXCH PAC-1-11			4	1.A	15,516,905	110.0770	17,665,701	16,048,512	15,854,244		1,697			4.500	4.936	MON	60,182	722,183	04/29/2010	04/20/2040
38377D-EE-2	GNR 2010-99 NJ SC PAC-11			4	1.A	19,657,658	107.0330	21,043,422	19,660,730	19,636,984		(215)			4.000	3.994	MON	65,536	786,429	08/17/2010	07/20/2040
38377D-HH-2	GNR 2010-99 QL EXCH PAC-1-11			4	1.A	36,581,675	106.5120	39,110,461	36,719,372	36,626,297		165			4.000	4.052	MON	122,398	1,468,775	08/18/2010	08/20/2040
38377D-LH-7	GNR 2010-101 PC AD PAC-1-11			4	1.A	14,017,502	109.1880	15,267,318	13,982,546	13,970,233		(6,214)			4.000	3.980	MON	46,608	559,302	09/29/2010	08/20/2040
38377D-XV-3	GNR 2010-104 NC EXCH PAC-11			4	1.A	15,519,197	109.1300	16,482,882	15,103,841	15,187,393		(1,376)			4.500	4.190	MON	56,639	679,673	07/26/2010	08/20/2040
38377D-YD-2	GNR 2010-104 PC EXCH PAC-11			4	1.A	10,779,139	108.5860	11,412,202	10,509,825	10,560,892		(1,106)			4.500	4.239	MON	39,412	472,942	07/28/2010	08/20/2040
38377E-2Y-9	GNR 2010-64 B SEQ			4	1.A	2,334,807	109.9560	2,474,469	2,250,416	2,272,935		(335)			4.500	3.923	MON	8,439	101,269	11/23/2010	05/16/2040
38377E-AN-4	GNR 2010-41 MQ PAC-1-11			4	1.A	13,307,680	109.0910	14,497,099	13,288,992	13,288,992					4.500	4.436	MON	49,834	598,005	05/19/2010	04/20/2040
38377E-BE-3	GNR 2010-41 PE PAC-1-11			4	1.A	8,031,524	108.7990	9,176,967	8,434,813	8,305,993		1,179			4.500	5.067	MON	31,631	379,567	04/15/2010	04/20/2040
38377E-DE-1	GNR 2010-41 LQ EXCH PAC-1-11			4	1.A	8,148,513	110.6310	8,929,683	8,071,581	8,077,206		(293)			5.000	4.917	MON	33,632	403,579	04/20/2010	04/20/2040
38377E-FA-7	GNR 2010-42 DB PAC-11			4	1.A	8,546,543	109.5120	9,134,006	8,340,634	8,381,464		(674)			4.500	4.254	MON	31,277	375,329	06/25/2010	04/20/2040
38377E-M5-0	GNR 2010-60 PL PAC-1-11			4	1.A	25,662,194	108.9060	24,518,889	22,513,782	23,526,619		(12,520)			4.500	2.702	MON	84,427	1,013,120	04/02/2013	05/20/2040
38377E-QM-9	GNR 2010-67 JE PAC-1-11			4	1.A	10,549,735	109.0610	10,089,874	9,251,617	9,643,454		(37,321)			4.500	2.844	MON	34,694	416,323	04/01/2013	05/20/2040
38377E-RJ-5	GNR 2010-67 GQ PAC-1-11			4	1.A	11,882,583	109.1950	12,926,664	11,838,190	11,829,185		(214)			4.500	4.476	MON	44,393	532,719	06/08/2010	05/20/2040
38377E-YG-3	GNR 2010-57 YB PAC-1-11			4	1.A	3,136,822	110.3930	3,543,676	3,210,051	3,179,785		279			4.500	4.867	MON	12,038	144,452	04/30/2010	05/20/2040
38377E-ZM-9	GNR 2010-57 PE PAC-1-11			4	1.A	16,716,825	109.2330	18,650,797	17,074,319	16,933,417		1,113			4.500	4.785	MON	64,029	768,344	05/07/2010	05/20/2040
38377F-2J-9	GNR 2010-73 LE EXCH PAC-1-11			4	1.A	9,128,742	109.4380	9,873,441	9,021,958	9,034,576		(430)			4.500	4.371	MON	33,832	405,988	06/16/2010	06/20/2040
38377F-5F-4	GNR 2010-81 PH PAC-11			4	1.A	9,352,156	109.0030	10,232,528	9,387,358	9,361,751		39			4.500	4.557	MON	35,203	422,431	06/14/2010	06/20/2040
38377F-EE-7	GNR 2010-61 ME EXCH PAC-1-11			4	1.A	14,277,986	109.3130	14,706,848	13,453,933	13,745,485		(3,697)			4.500	3.588	MON	50,452	605,427	07/16/2013	05/20/2040
38377F-FL-0	GNR 2010-61 PE EXCH PAC-1-11			4	1.A	11,743,964	109.1090	12,789,760	11,721,985	11,708,276		(155)			4.500	4.489	MON	43,957	527,489	05/27/2010	05/20/2040
38377F-FY-2	GNR 2010-61 CG EXCH PAC-1-11			4	1.A	11,510,078	108.8510	12,497,642	11,481,375	11,469,549		(191)			4.500	4.482	MON	43,055	516,662	05/27/2010	05/20/2040
38377F-HX-2	GNR 2010-62 PB PAC-1-11			4	1.A	8,334,802	109.3870	8,846,279	8,087,134	8,136,595		(764)			4.500	4.206	MON	30,327	363,921	06/30/2010	05/20/2040
38377F-KE-0	GNR 2010-62 KD PAC-1-11			4	1.A	16,537,743	109.3650	18,185,980	16,628,681	16,575,979		2,323			4.500	4.575	MON	62,358	748,291	05/27/2010	05/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377F-LX-7	GNR 2010-56 PE PAC-1-11			4	1.A	10,479,579	109.3450	11,790,524	10,782,847	10,684,274		795			4.500	4.815	MON	40,436	485,228	05/07/2010	05/20/2040
38377F-QB-0	GNR 2010-56 EN EXCH SEQ			4	1.A	6,107,565	109.9980	6,899,300	6,272,211	6,211,586		574			4.500	4.875	MON	23,521	282,249	05/17/2010	05/20/2040
38377F-RQ-6	GNR 2010-55 QM PAC-1-11			4	1.A	14,094,459	109.9630	15,896,127	14,455,856	14,321,115		1,112			4.500	4.829	MON	54,209	650,513	05/04/2010	05/20/2040
38377F-X3-0	GNR 2010-78 PJ SC SEQ			4	1.A	6,509,056	111.1690	6,794,437	6,111,790	6,202,150		(21,439)			5.000	4.252	MON	25,466	305,589	07/07/2010	04/16/2040
38377F-XN-6	GNR 2010-59 PC EXCH PAC-1-11			4	1.A	15,259,926	108.8410	14,525,532	13,345,659	13,914,148		(126,068)			4.500	2.802	MON	50,046	600,555	03/28/2013	05/20/2040
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ			4	1.A	8,988,930	111.7880	9,505,335	8,502,995	8,658,252		(2,330)			4.500	3.651	MON	31,886	382,635	12/13/2011	02/20/2040
38377F-Y8-8	GNR 2010-73 CZ Z SEQ			4	1.A	6,137,802	110.2690	7,178,508	6,509,986	6,395,728		1,062			4.500	5.225	MON	24,412	292,949	06/09/2010	06/20/2040
38377F-ZX-2	GNR 2010-58 BP PAC-1-11			4	1.A	17,191,697	109.1510	18,636,853	17,074,312	17,074,242		(454)			4.500	4.445	MON	64,029	768,344	06/07/2010	05/20/2040
38377G-4F-3	GNR 2010-88 BN SEQ			4	1.A	9,825,962	110.9050	10,771,699	9,712,523	9,737,032		(532)			4.500	4.322	MON	36,422	437,064	06/25/2010	07/20/2040
38377G-HU-6	GNR 2010-79 AB PAC-11			4	1.A	10,466,380	107.6260	11,604,039	10,781,833	10,664,333		14,115			4.500	4.922	MON	40,432	485,182	01/20/2011	06/20/2040
38377G-KA-6	GNR 2010-70 EG PAC-1-11			4	1.A	11,923,187	109.4100	12,848,403	11,743,367	11,770,121		(601)			4.500	4.337	MON	44,038	528,451	06/07/2010	06/20/2040
38377G-MY-2	GNR 2010-75 NB SEQ			4	1.A	18,181,332	109.6870	20,218,211	18,432,621	18,304,592		963			4.500	4.748	MON	69,122	829,468	06/03/2010	06/20/2040
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11			4	1.A	14,041,438	109.3700	15,400,402	14,081,041	14,045,853		20			4.500	4.547	MON	52,804	633,647	06/02/2010	06/20/2040
38377G-NK-1	GNR 2010-75 Z Z SEQ			4	1.A	3,899,411	107.8790	4,278,759	3,966,258	3,941,140		200			4.000	4.201	MON	13,221	158,650	10/07/2010	06/20/2040
38377G-RZ-4	GNR 2010-68 PE PAC-1-11			4	1.A	55,590,451	109.4330	60,977,436	55,721,047	55,589,775		(13)			4.500	4.541	MON	208,954	2,507,447	06/03/2010	06/20/2040
38377G-SJ-9	GNR 2010-68 LB SEQ			4	1.A	5,353,132	109.2680	5,910,182	5,408,911	5,382,914		146			4.500	4.653	MON	20,283	243,401	06/08/2010	06/20/2040
38377G-SX-8	GNR 2010-68 MB PAC-1-11			4	1.A	17,651,287	109.2500	19,211,986	17,585,342	17,574,694		(1,156)			4.500	4.471	MON	65,945	791,340	06/07/2010	06/20/2040
38377G-U2-3	GNR 2010-89 BG PAC-1-11			4	1.A	13,785,780	107.8360	14,884,696	13,803,034	13,779,252		(358)			4.000	4.016	MON	46,010	552,121	08/11/2010	07/20/2040
38377J-2L-6	GNR 2010-117 QL EXCH AD PAC-11			4	1.A	30,532,966	110.9430	33,874,222	30,532,966	30,532,966					4.500	4.453	MON	114,499	1,373,983	06/29/2011	09/20/2040
38377J-4D-2	GNR 2010-113 B SEQ			4	1.A	12,336,417	110.5340	12,040,563	10,893,083	11,342,371		(8,222)			4.500	2.899	MON	40,849	490,189	05/10/2012	09/20/2040
38377J-4H-3	GNR 2010-113 EB SEQ			4	1.A	33,405,260	110.4450	32,577,868	29,496,918	30,589,852		(20,930)			4.500	3.310	MON	110,613	1,327,361	05/10/2012	09/20/2040
38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11			4	1.A	47,879,625	107.1890	51,282,229	47,842,626	47,780,270		(393)			4.000	3.998	MON	159,475	1,913,705	08/17/2010	08/20/2040
38377J-FM-0	GNR 2010-107 LY AD PAC-1-11			4	1.A	61,956,519	109.1490	65,975,248	60,445,384	60,743,387		(4,413)			4.500	4.220	MON	226,670	2,720,042	07/22/2010	08/20/2040
38377J-FV-0	GNR 2010-107 PY AD PAC-1-11			4	1.A	30,023,352	109.2810	31,907,355	29,197,607	29,369,846		(2,296)			4.500	4.180	MON	109,491	1,313,892	08/02/2010	08/20/2040
38377J-GJ-6	GNR 2010-107 QY PAC-1-11			4	1.A	10,091,679	106.7520	10,719,441	10,041,472	10,040,089		(190)			4.000	3.948	MON	33,472	401,659	08/17/2010	08/20/2040
38377J-GP-2	GNR 2010-107 GY AD PAC-1-11			4	1.A	15,638,808	109.0640	16,427,494	15,062,207	15,194,680		(1,605)			4.500	4.055	MON	56,483	677,799	09/16/2010	08/20/2040
38377J-L3-5	GNR 2010-111 BC SEQ			4	1.A	6,818,906	110.2200	7,370,385	6,686,994	6,728,370		(636)			4.500	4.181	MON	25,076	300,915	06/06/2011	09/16/2040
38377J-M4-2	GNR 2010-111 PB AD PAC-1-11			4	1.A	13,090,855	108.5800	14,165,387	13,046,009	13,041,738		(7,211)			4.000	3.965	MON	43,487	521,840	09/29/2010	09/20/2040
38377J-NZ-2	GNR 2010-98 HE PAC-1-11			4	1.A	24,362,464	109.5140	25,801,561	23,559,953	23,770,182		(3,158)			4.500	4.094	MON	88,350	1,060,198	07/29/2010	08/20/2040
38377J-P3-1	GNR 2010-111 ZB Z SUP			4	1.A	17,973,323	104.2430	18,758,343	17,994,774	17,963,350		(195)			4.500	4.539	MON	67,480	809,765	09/23/2010	09/16/2040
38377J-PS-6	GNR 2010-98 VZ Z SEQ			4	1.A	17,451,341	109.6670	19,341,198	17,636,298	17,556,073		3,085			4.500	4.637	MON	66,136	793,633	08/03/2010	08/20/2040
38377J-PT-4	GNR 2010-98 ME AD PAC-11			4	1.A	15,941,039	108.0730	16,964,245	15,697,000	15,757,615		(18,386)			4.500	4.395	MON	58,864	706,365	06/30/2011	08/20/2040
38377J-S6-1	GNR 2010-117 PL AD PAC-11			4	1.A	18,372,197	107.2690	21,084,726	19,655,978	19,237,457		116,016			4.000	4.788	MON	65,520	786,239	06/29/2011	09/20/2040
38377J-UJ-0	GNR 2010-108 LA AD PAC-11			4	1.A	13,819,144	108.1860	14,927,003	13,797,585	13,782,029		(4,585)			4.000	3.990	MON	45,992	551,903	08/11/2010	08/20/2040
38377J-UR-2	GNR 2010-108 PB PAC-11			4	1.A	6,168,678	109.7360	6,903,035	6,290,558	6,241,408		354			4.500	4.786	MON	23,590	283,075	01/27/2011	08/20/2040
38377K-A6-7	GNR 2010-112 Z Z SEQ			4	1.A	23,118,739	110.6460	25,198,520	22,773,950	22,861,408		(21,030)			4.500	4.401	MON	85,402	1,000,279	12/01/2021	09/16/2040
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11			4	1.A	30,738,193	109.6420	33,103,614	30,192,476	30,303,548		(37,101)			4.500	4.276	MON	113,222	1,358,238	01/01/2021	07/20/2040
38377K-CM-0	GNR 2010-114 MB EXCH PAC-1-11			4	1.A	17,574,685	107.2350	18,758,245	17,492,688	17,488,922		(5,768)			4.000	3.949	MON	58,309	699,707	09/02/2010	09/20/2040
38377K-DQ-0	GNR 2010-115 GD PAC-1-11			4	1.A	11,341,566	107.0380	12,208,505	11,405,723	11,370,681		1,036			4.000	4.075	MON	38,019	456,229	09/13/2010	09/20/2040
38377K-FQ-8	GNR 2010-115 PY PAC-1-11			4	1.A	21,245,184	104.8640	22,030,654	21,008,834	21,040,364		(847)			4.000	3.877	MON	70,029	840,353	09/01/2010	09/20/2040
38377K-FZ-8	GNR 2010-115 TY PAC-1-11			4	1.A	17,263,632	105.7460	18,091,670	17,108,585	17,125,067		(587)			4.000	3.900	MON	57,029	684,343	08/25/2010	09/20/2040
38377K-L2-4	GNR 2010-112 PE EXCH PAC-1-11			4	1.A	48,490,521	109.2880	50,757,629	46,444,079	46,975,470		(7,291)			4.500	3.943	MON	174,165	2,089,983	09/16/2010	09/20/2040
38377K-LE-8	GNR 2010-114 NC EXCH PAC-11			4	1.A	31,760,219	108.9710	33,293,190	30,552,443	30,861,535		(4,298)			4.500	3.983	MON	114,572	1,374,860	09/13/2010	09/20/2040
38377K-ML-1	GNR 2010-120 CP PAC-1-11			4	1.A	39,281,580	108.0180	42,063,261	38,940,847	38,972,926		(24,452)			4.000	3.906	MON	129,803	1,557,634	09/30/2010	09/20/2040
38377K-VK-3	GNR 2010-121 PE PAC-1-11			4	1.A	24,405,282	105.2150	25,400,106	24,141,237	24,187,389		(931)			4.000	3.859	MON	80,471	965,649	07/18/2013	09/20/2040
38377K-ZK-9	GNR 2010-112 JC PAC-1-11			4	1.A	12,554,438	109.3680	12,698,729	11,611,041	11,958,266		(98,794)			4.500	3.170	MON	43,541	522,497	05/02/2014	09/20/2040
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11			4	1.A	5,520,639	104.8520	6,390,072	6,094,366	5,911,398		1,770			4.000	5.206	MON	20,315	243,775	02/10/2011	10/20/2040
38377L-GB-8	GNR 2010-116 DJ EXCH AD PAC-11			4	1.A	16,116,081	106.3720	16,952,216	15,936,792	15,972,938		(19,959)			4.000	3.873	MON	53,123	637,472	10/21/2010	09/20/2040
38377L-MK-1	GNR 2010-116 AY EXCH AD PAC-11			4	1.A	16,116,081	106.5010	16,972,779	15,936,792	15,975,791		(18,802)			4.000	3.886	MON	53,123	637,472	10/21/2010	09/20/2040
38377L-N8-7	GNR 2010-130 DC EXCH PAC-1-11			4	1.A	25,439,267	109.2300	26,738,724	24,479,223	24,709,691		(17,944)			4.500	4.018	MON	91,797	1,101,565	10/27/2010	10/16/2040
38377L-PK-8	GNR 2010-128 DB PAC-1-11			4	1.A	20,727,453	108.4010	22,048,563	20,339,727	20,418,278		(39,129)			4.000	3.760	MON	67,799	813,589	10/14/2010	10/20/2040
38377L-S2-5	GNR 2010-134 EL AD PAC-11			4	1.A	23,493,711	109.6160	24,585,071	22,428,364	22,700,382		(91,282)			4.500	4.041	MON	84,106	1,009,276	09/30/2010	10/20/2040
38377L-UP-1	GNR 2010-131 CL EXCH AD PAC-1-11			4	1.A	13,686,682	107.7220	17,319,956	16,078,334	15,341,396		177,117			4.000	5.397	MON	53,594	643,133	02/10/2011	10/16/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377M-3G-9	GNR 2010-146 MY EXCH SC AD SEQ			4	1.A	21,972,031	109.6370	23,562,898	21,491,823	21,604,344		(20,880)			4.500	4.202	MON	80,594	967,132	11/16/2010	06/20/2040
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ			4	1.A	31,124,560	112.6890	31,697,471	28,128,396	29,426,498		(267,547)			4.500	3.034	MON	105,481	1,235,457	12/01/2021	06/20/2040
38377M-AM-8	GNR 2010-129 MX PAC-1-11			4	1.A	14,471,880	107.9890	15,256,161	14,127,522	14,198,253		(30,832)			4.000	3.703	MON	47,092	565,101	10/07/2010	10/20/2040
38377M-BG-0	GNR 2010-129 PE PAC-1-11			4	1.A	22,443,037	107.1550	23,426,590	21,862,319	21,997,308		(1,952)			4.000	3.700	MON	72,874	874,493	10/07/2010	10/20/2040
38377M-E9-3	GNR 2010-147 PB AD PAC-11			4	1.A	31,338,619	109.6320	35,968,783	32,808,674	32,129,317		83,086			4.000	4.388	MON	109,362	1,312,347	12/20/2011	11/20/2040
38377M-HB-5	GNR 2010-133 GB SC PT			4	1.A	22,339,231	108.9550	21,079,023	19,346,560	20,820,556		(172,036)			4.000	2.906	MON	64,489	773,862	09/27/2012	08/20/2040
38377M-N4-4	GNR 2010-149 MB AD PAC-11			4	1.A	5,303,256	113.3110	5,774,579	5,096,222	5,182,182		(12,530)			4.500	4.211	MON	19,111	229,330	11/23/2010	11/16/2040
38377M-NR-3	GNR 2010-137 PE PAC-1-11			4	1.A	16,981,826	110.1360	16,345,245	14,840,909	15,499,808		(125,429)			4.500	2.731	MON	55,653	667,841	02/12/2013	10/20/2040
38377M-P2-6	GNR 2010-149 BP AD PAC-11			4	1.A	7,845,041	112.2190	8,454,846	7,534,253	7,645,380		(20,155)			4.500	4.226	MON	28,253	339,041	11/23/2010	11/20/2040
38377M-P9-1	GNR 2010-149 LB AD PAC-11			4	1.A	13,095,470	110.8100	13,959,198	12,597,474	12,813,445		(27,686)			4.500	4.237	MON	47,241	566,886	11/24/2010	11/16/2040
38377M-QL-3	GNR 2010-154 PG AD PAC-11			4	1.A	10,090,463	108.4650	11,150,151	10,280,000	10,209,136		14,682			4.250	4.470	MON	36,408	436,900	12/02/2010	11/20/2040
38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11			4	1.A	49,742,956	110.0190	56,388,894	51,253,890	50,735,538		122,581			4.000	4.347	MON	170,846	2,050,156	11/15/2010	11/16/2040
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11			4	1.A	9,984,023	108.6970	10,542,672	9,699,112	9,772,533		(899)			4.250	3.874	MON	34,351	412,212	11/04/2010	09/16/2040
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11			4	1.A	15,768,508	107.4870	16,913,504	15,735,414	15,727,762		(5,377)			4.000	3.980	MON	52,451	623,192	08/01/2021	11/16/2040
38377M-WX-0	GNR 2010-146 QL EXCH PAC-1-11			4	1.A	18,660,514	108.2410	19,762,912	18,258,262	18,362,330		(1,138)			4.000	3.703	MON	60,861	730,330	10/21/2010	11/16/2040
38377M-YL-4	GNR 2010-146 QL EXCH PAC-1-11			4	1.A	17,199,664	108.1260	20,078,078	18,569,138	18,127,950		133,042			4.000	5.093	MON	61,897	742,766	12/10/2010	11/16/2040
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1			4	1.A	23,125,247	106.5730	26,209,621	24,593,150	24,115,293		4,739			4.250	5.036	MON	87,101	1,045,209	02/18/2011	12/20/2040
38377N-AB-0	GNR 2010-143 QE AD PAC-1-11			4	1.A	9,031,250	108.9530	10,895,273	10,000,000	9,560,497		54,063			4.000	4.782	MON	33,333	400,000	02/23/2011	11/16/2040
38377N-FT-6	GNR 2010-151 EP AD PAC-11			4	1.A	30,524,582	107.4430	32,421,663	30,175,676	30,232,437		(21,052)			4.000	3.877	MON	100,586	1,207,027	10/26/2010	11/20/2040
38377N-G2-4	GNR 2010-157 GL PAC-11			4	1.A	8,308,126	105.4860	9,561,751	9,064,440	8,803,299		2,659			4.000	5.149	MON	30,215	362,578	02/09/2011	12/20/2040
38377N-GC-2	GNR 2010-151 DG PAC-1-11			4	1.A	25,025,054	107.2740	27,073,691	25,238,000	25,132,824		14,358			4.000	4.104	MON	84,127	1,009,520	10/26/2010	11/20/2040
38377N-HE-7	GNR 2010-151 HE AD PAC-11			4	1.A	19,555,547	108.6300	20,750,306	19,101,877	19,204,333		(36,442)			4.000	3.717	MON	63,673	764,075	11/04/2010	11/20/2040
38377N-K3-7	GNR 2010-157 LJ AD PAC-11			4	1.A	16,335,861	108.3670	17,972,242	16,584,631	16,479,456		859			4.500	4.714	MON	62,192	746,308	01/12/2011	12/16/2040
38377N-KM-5	GNR 2010-150 GN AD PAC-11			4	1.A	11,712,705	108.0050	12,863,331	11,909,963	11,837,808		12,570			4.000	4.190	MON	39,700	476,399	11/24/2010	11/20/2040
38377N-MK-7	GNR 2010-151 KE AD PAC-11			4	1.A	26,488,333	109.1450	28,335,087	25,961,000	26,099,900		(42,792)			4.250	4.083	MON	91,945	1,103,343	11/09/2010	11/16/2040
38377N-MR-2	GNR 2010-151 B SEQ			4	1.A	11,060,303	109.7850	11,996,394	10,927,129	10,945,050		(691)			4.500	4.398	MON	40,977	491,721	12/01/2010	11/20/2040
38377N-RB-2	GNR 2010-171 PC PAC-1-11			4	1.A	7,383,209	104.7700	8,525,317	8,137,168	7,922,808		2,200			4.000	4.954	MON	27,124	325,487	02/04/2011	12/16/2040
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11			4	1.A	23,583,278	113.5590	25,653,331	22,590,259	23,075,693		(46,551)			4.250	3.919	MON	80,007	938,345	12/01/2021	12/20/2040
38377N-T2-0	GNR 2010-164 JZ Z SEQ			4	1.A	8,233,569	107.2390	8,146,796	7,596,870	7,781,408		(26,254)			4.000	2.854	MON	25,323	303,875	07/19/2012	12/20/2040
38377N-UF-9	GNR 2010-167 WL SC AD PAC-11			4	1.A	11,379,960	111.1340	13,122,672	11,808,000	11,623,728		28,464			4.500	4.849	MON	44,280	531,360	04/12/2011	09/20/2040
38377N-UM-4	GNR 2010-167 GC PAC-11			4	1.A	11,956,227	108.1180	13,860,217	12,819,543	12,558,111		88,389			4.000	4.874	MON	42,732	512,782	12/10/2010	12/20/2040
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ			4	1.A	14,303,849	112.2230	15,234,970	13,575,673	13,941,953		(34,599)			4.500	4.090	MON	50,909	596,271	12/01/2021	09/16/2040
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11			4	1.A	10,238,479	109.2860	11,444,966	10,472,473	10,369,619		826			4.500	4.873	MON	39,272	471,261	03/08/2011	02/20/2041
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11			4	1.A	9,797,133	108.3710	11,212,929	10,346,807	10,161,589		1,644			4.500	5.287	MON	38,801	465,606	02/08/2011	02/16/2041
38377Q-KY-2	GNR 2011-18 PH EXCH PAC-1-11			4	1.A	12,805,649	108.5800	15,411,902	14,194,000	13,635,356		93,184			4.000	4.943	MON	47,313	567,760	04/20/2011	02/20/2041
38377Q-NP-8	GNR 2011-18 B EXCH SEQ			4	1.A	2,406,992	111.3850	2,823,054	2,534,510	2,491,413		453			4.500	5.221	MON	9,504	114,053	04/12/2011	02/20/2041
38377Q-P4-3	GNR 2011-37 KC PAC-1-11			4	1.A	5,197,410	106.0140	5,823,954	5,493,547	5,401,623		913			4.000	4.671	MON	18,312	219,742	03/17/2011	03/20/2041
38377Q-PA-9	GNR 2011-18 NC EXCH PAC-11			4	1.A	5,075,842	105.9130	5,899,588	5,570,197	5,420,806		1,482			4.000	5.142	MON	18,567	222,808	03/03/2011	02/20/2041
38377Q-SG-3	GNR 2011-25 ME AD PAC-11			4	1.A	14,122,357	114.2530	16,039,941	14,039,000	14,052,972		(6,552)			5.000	4.989	MON	58,496	701,950	02/02/2011	02/20/2041
38377Q-SX-6	GNR 2011-25 PE PAC-1-11			4	1.A	7,286,893	108.6930	8,194,321	7,538,977	7,446,003		1,099			4.500	4.988	MON	28,271	339,254	02/02/2011	02/16/2041
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ			4	1.A	5,236,914	109.2710	5,433,035	4,972,082	5,054,584		(1,390)			4.500	3.756	MON	18,645	223,744	12/05/2011	02/20/2041
38377Q-UK-1	GNR 2011-25 NE PAC-1-11			4	1.A	12,729,252	108.5890	14,254,642	13,127,169	12,996,140		16,933			4.500	4.906	MON	49,227	590,723	02/25/2011	02/16/2041
38377Q-XC-6	GNR 2011-44 PD EXCH PAC-1-11			4	1.A	7,081,611	104.9010	8,032,360	7,657,089	7,478,849		1,781			4.000	5.002	MON	25,524	306,284	03/29/2011	03/20/2041
38377Q-YM-3	GNR 2011-46 ZA Z SEQ			4	1.A	15,843,138	110.3890	16,924,693	15,331,855	15,438,105		(1,645)			4.500	4.126	MON	57,494	689,934	08/24/2011	03/20/2041
38377R-AN-5	GNR 2010-158 PE PAC-1-11			4	1.A	34,482,897	107.6660	38,203,830	35,483,647	35,140,112		16,582			4.000	4.335	MON	118,279	1,419,346	12/01/2010	12/20/2040
38377R-AZ-8	GNR 2010-158 HE AD PAC-11			4	1.A	21,502,364	108.9370	23,970,788	22,004,338	21,828,767		41,228			4.250	4.535	MON	77,932	935,184	12/07/2010	12/20/2040
38377R-BJ-3	GNR 2010-158 DG PAC-11			4	1.A	24,295,518	107.0680	27,021,701	25,238,000	24,899,896		77,491			4.000	4.418	MON	84,127	1,009,520	12/01/2010	12/20/2040
38377R-DD-4	GNR 2010-158 EP PAC-11			4	1.A	8,417,707	110.0950	9,499,031	8,628,015	8,550,636		692			4.500	4.853	MON	32,355	388,261	01/11/2011	12/16/2040
38377R-DW-2	GNR 2010-158 ME PAC-11			4	1.A	10,510,768	109.7370	11,933,207	10,874,380	10,757,098		1,092			4.500	4.883	MON	40,779	489,347	01/20/2011	12/16/2040
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11			4	1.A	8,152,556	110.2300	9,215,503	8,360,256	8,271,077		905			4.500	4.855	MON	31,351	376,212	02/03/2011	12/16/2040
38377R-KA-2	GNR 2010-163 NC PAC			4	1.A	23,107,785	108.9870	22,999,470	21,103,000	21,716,529		(163,005)			4.000	3.104	MON	70,343	844,120	02/13/2013	12/20/2040
38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11			4	1.A	38,455,599	108.6540	43,903,194	40,406,474	39,788,445		104,101			4.000	4.714	MON	134,688	1,616,259	11/18/2010	12/16/2040
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11			4	1.A	13,067,487	110.0570	15,137,513	13,754,297	13,505,544		57,466			4.500	5.190	MON	51,579	610,358	09/01/2021	12/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377R-LU-7	GNR 2010-160 ZY Z PAC-11			4	1.A	44,345,792	109.7770	48,357,789	44,050,914	44,153,748		(37,404)			4.500	4.345	MON	165,191	1,976,143	04/01/2021	12/20/2040
38377R-PR-0	GNR 2010-162 MB AD PAC-11			4	1.A	6,822,923	109.5320	7,625,766	6,962,166	6,910,581		10,991			4.500	4.740	MON	26,108	313,298	03/10/2011	12/20/2040
38377R-QQ-1	GNR 2010-162 PH EXCH AD PAC-11			4	1.A	32,269,411	109.1670	35,684,680	32,688,229	32,507,792		1,133			4.500	4.681	MON	122,581	1,470,970	01/10/2011	12/20/2040
38377R-TS-4	GNR 2010-162 QL EXCH PAC-11			4	1.A	14,692,368	108.3120	16,384,584	15,127,277	14,977,555		1,062			4.500	4.939	MON	56,727	680,727	01/05/2011	12/16/2040
38377R-TX-3	GNR 2010-162 MH EXCH PAC-11			4	1.A	25,611,963	109.7810	28,861,250	26,289,745	26,047,290		37,906			4.500	4.852	MON	98,587	1,183,039	01/26/2011	12/20/2040
38377R-UY-9	GNR 2010-166 DB AD PAC-11			4	1.A	9,709,323	108.8510	9,635,243	8,851,804	9,137,010		(59,570)			4.250	3.369	MON	31,350	376,202	03/01/2012	12/20/2040
38377R-VJ-1	GNR 2010-166 BG AD PAC-11			4	1.A	19,759,025	107.8640	24,174,196	22,411,654	21,409,428		158,788			4.000	4.971	MON	74,706	896,466	02/10/2011	12/20/2040
38377R-Z2-4	GNR 2010-165 PG AD PAC-11			4	1.A	15,315,235	108.5060	16,997,779	15,665,256	15,526,513		22,426			4.500	4.723	MON	58,745	704,937	02/02/2011	12/16/2040
38377R-Z9-9	GNR 2010-168 EN AD PAC-11			4	1.A	13,672,980	108.9480	15,629,025	14,345,421	14,135,098		58,943			4.250	4.788	MON	50,807	609,680	01/26/2011	12/20/2040
38377T-2K-6	GNR 2011-23 MB EXCH AD PAC-11			4	1.A	8,164,752	107.3470	8,600,650	8,012,023	8,051,331		(559)			4.500	4.213	MON	30,045	360,541	06/07/2011	02/16/2041
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11			4	1.A	12,941,760	111.9800	14,207,996	12,688,000	12,759,108		(17,220)			4.500	4.354	MON	47,580	570,960	06/07/2011	02/16/2041
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ			4	1.A	15,816,072	108.5420	16,455,622	15,160,660	15,334,375		(27,021)			4.500	3.910	MON	56,852	682,230	10/14/2011	01/20/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11			4	1.A	4,566,208	110.3140	5,219,857	4,731,822	4,669,506		670			4.500	5.236	MON	17,744	212,932	02/01/2011	02/20/2041
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ			4	1.A	20,844,581	112.2220	21,221,154	18,909,949	19,364,773		(58,330)			5.000	3.990	MON	78,791	945,498	12/15/2011	05/20/2040
38377T-DR-9	GNR 2011-13 KB EXCH PAC-1-11			4	1.A	6,689,538	105.4730	7,793,601	7,389,203	7,150,525		2,350			4.000	5.394	MON	24,631	295,568	02/04/2011	01/20/2041
38377T-FL-0	GNR 2011-2 MB EXCH PAC-1-11			4	1.A	10,731,830	109.2380	11,983,503	10,970,087	10,884,161		819			4.500	4.797	MON	41,138	493,654	03/01/2011	01/20/2041
38377T-GJ-4	GNR 2011-11 PB AD PAC-11			4	1.A	10,554,255	109.3390	11,771,689	10,766,215	10,690,016		15,894			4.500	4.728	MON	40,373	484,480	04/27/2011	01/20/2041
38377T-JF-9	GNR 2011-7 VZ Z SEQ			4	1.A	8,583,870	109.8940	8,878,143	8,078,820	8,234,414		(2,583)			4.500	3.647	MON	30,296	363,547	03/13/2012	01/20/2041
38377T-M6-5	GNR 2011-24 PB PAC-1-11			4	1.A	15,715,590	105.6110	18,425,520	17,446,622	16,954,311		5,326			4.000	5.107	MON	58,155	697,865	02/09/2011	02/20/2041
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11			4	1.A	8,362,578	108.3210	10,019,732	9,250,000	8,914,686		67,453			4.000	5.022	MON	30,833	370,000	04/20/2011	01/20/2041
38377T-QJ-3	GNR 2011-5 LW PAC-1-11			4	1.A	12,446,920	107.9460	12,591,931	11,665,000	11,939,445		(56,744)			4.000	3.367	MON	38,883	466,600	12/20/2011	01/20/2041
38377T-R3-7	GNR 2011-24 PG PAC-1-11			4	1.A	8,650,543	105.5440	10,046,915	9,519,167	9,260,791		2,607			4.000	5.184	MON	31,731	380,767	02/15/2011	02/20/2041
38377T-S5-1	GNR 2011-24 LZ Z SEQ			4	1.A	5,619,534	110.9440	5,966,638	5,378,060	5,438,563		(826)			4.500	3.934	MON	20,168	242,013	09/16/2011	02/20/2041
38377T-XM-8	GNR 2011-17 EN PAC-11			4	1.A	4,308,079	108.1940	4,952,014	4,576,977	4,487,202		241			4.500	5.156	MON	17,164	205,964	02/10/2011	02/16/2041
38377U-2M-9	GNR 2011-63 AY SEQ			4	1.A	15,024,603	110.7150	17,182,205	15,519,280	15,325,243		2,259			4.500	4.987	MON	58,197	698,368	04/14/2011	04/20/2041
38377U-B4-9	GNR 2011-41 MP EXCH PAC-1-11			4	1.A	14,089,135	106.3970	15,761,227	14,813,613	14,577,731		2,298			4.000	4.654	MON	49,379	592,545	05/10/2011	03/20/2041
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11			4	1.A	19,543,994	106.3990	21,031,168	19,766,366	19,684,135		1,521			4.000	4.118	MON	65,888	790,655	05/18/2011	02/20/2041
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11			4	1.A	10,610,169	108.3720	11,744,328	10,837,070	10,758,884		593			4.500	4.787	MON	40,639	487,668	04/06/2011	03/16/2041
38377U-F3-7	GNR 2011-50 DB PAC-11			4	1.A	9,886,824	105.7160	11,310,825	10,699,302	10,443,512		3,513			4.000	4.904	MON	35,664	427,972	04/06/2011	04/20/2041
38377U-HP-6	GNR 2011-40 PE PAC-11			4	1.A	5,693,082	108.4250	6,393,496	5,896,702	5,831,033		644			4.500	4.914	MON	22,113	265,352	03/08/2011	03/20/2041
38377U-HU-5	GNR 2011-40 ME PAC-1-11			4	1.A	6,280,874	107.9420	7,012,791	6,496,843	6,425,247		639			4.500	4.968	MON	24,363	292,358	03/09/2011	03/16/2041
38377U-JE-9	GNR 2011-40 DE SC SEQ			4	1.A	9,749,696	108.4690	10,791,268	9,948,669	9,877,218		4,287			4.500	4.748	MON	37,308	447,690	03/29/2011	12/20/2040
38377U-K8-0	GNR 2011-54 B SEQ			4	1.A	12,351,923	108.2280	15,234,473	14,076,265	13,542,570		4,174			4.000	5.708	MON	46,921	563,051	03/22/2011	04/16/2041
38377U-N6-1	GNR 2011-62 KB SEQ			4	1.A	625,366	101.1950	654,095	646,373	628,259		366			4.500	6.827	MON	2,424	29,087	04/05/2011	04/20/2041
38377U-Q9-2	GNR 2011-48 ZB Z SEQ			4	1.A	16,078,837	109.1640	19,142,667	17,535,760	17,084,643		19,088			4.500	5.557	MON	65,759	789,109	04/07/2011	04/20/2041
38377U-RL-4	GNR 2011-32 PB PAC-1-11			4	1.A	3,249,754	105.0580	3,603,903	3,430,386	3,372,136		684			4.000	4.723	MON	11,435	137,215	06/30/2011	03/16/2041
38377U-RP-5	GNR 2011-32 QC PAC-1-11			4	1.A	6,807,171	108.5320	7,446,161	6,860,771	6,836,588		1,376			4.500	4.617	MON	25,728	308,735	06/30/2011	03/16/2041
38377U-ST-6	GNR 2011-32 LB SC PAC-11			4	1.A	6,061,612	105.7940	6,577,502	6,217,287	6,167,407		416			4.000	4.282	MON	20,724	248,691	07/28/2011	03/20/2041
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11			4	1.A	8,111,873	105.0950	9,145,343	8,701,976	8,518,691		1,944			4.000	4.807	MON	29,007	348,079	03/29/2011	01/20/2041
38377V-2V-7	GNR 2011-71 LK PAC-11			4	1.A	25,099,411	107.9540	28,706,141	26,591,000	26,115,400		123,001			4.000	4.568	MON	88,637	1,063,640	05/06/2011	05/16/2041
38377V-3L-8	GNR 2011-71 WL PAC-1-11			4	1.A	12,456,042	104.8550	13,667,243	13,034,445	12,830,123		1,852			4.000	4.622	MON	43,448	521,378	07/13/2011	05/20/2041
38377V-BC-9	GNR 2011-51 AZ Z SEQ			4	1.A	13,942,824	110.0790	16,705,879	15,176,318	14,801,485		34,040			4.500	5.309	MON	56,911	682,934	04/08/2011	04/16/2041
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11			4	1.A	11,157,993	107.9610	13,359,079	12,374,043	11,987,523		17,306			4.000	5.369	MON	41,247	494,962	04/05/2011	04/20/2041
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11			4	1.A	13,094,904	107.4020	15,525,600	14,455,630	13,984,365		114,754			4.000	5.297	MON	48,185	569,508	10/01/2021	04/20/2041
38377V-HB-5	GNR 2011-52 CE EXCH SEQ			4	1.A	10,941,966	108.1820	12,230,895	11,305,874	11,174,618		1,717			4.500	4.954	MON	42,397	508,764	03/21/2011	04/16/2041
38377V-N7-7	GNR 2011-69 NY EXCH PAC-1-11			4	1.A	10,012,840	108.0210	11,208,288	10,376,000	10,226,692		20,838			4.000	4.300	MON	34,587	415,040	06/03/2011	05/20/2041
38377V-PX-8	GNR 2011-61 CZ Z SEQ			4	1.A	14,039,804	106.6620	15,658,514	14,680,530	14,456,354		2,098			4.500	5.125	MON	55,052	660,624	05/12/2011	04/20/2041
38377V-RH-1	GNR 2011-56 ZL Z SEQ			4	1.A	8,056,157	110.0150	9,740,950	8,854,176	8,591,645		2,136			4.500	5.644	MON	33,203	398,438	04/08/2011	04/16/2041
38377V-RK-4	GNR 2011-56 PE PAC-1-11			4	1.A	10,388,966	108.6010	11,596,451	10,678,024	10,573,972		1,157			4.500	4.964	MON	40,043	480,511	04/06/2011	04/16/2041
38377V-SE-7	GNR 2011-56 BZ Z SEQ			4	1.A	16,142,334	110.2560	19,604,807	17,781,106	17,193,323		7,295			4.500	5.832	MON	66,679	800,150	04/11/2011	04/16/2041
38377V-W7-7	GNR 2011-68 CE EXCH SEQ			4	1.A	12,419,241	108.6530	13,673,323	12,584,412	12,520,179		701			4.500	4.686	MON	47,192	566,299	05/03/2011	05/16/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11			4	1.A	14,195,478	107.2360	16,085,978	15,000,588	14,694,204		60,620			4.000	4.633	MON	50,002	600,024	07/07/2011	05/16/2041
38377W-AB-0	GNR 2011-73 PB PAC-11			4	1.A	7,566,599	108.4690	8,171,687	7,533,639	7,535,202		(136)			4.500	4.456	MON	28,251	339,014	05/06/2011	05/16/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377W-BA-1	GNR 2011-73 LB PAC-11			4	1.A	45,827,408	107.3030	51,139,763	47,659,313	46,973,229		110,528			4.000	4.327	MON	158,864	1,906,373	06/21/2011	05/20/2041
38377W-BC-7	GNR 2011-73 LU SUP			4	1.A	7,638,902	105.2490	8,561,578	8,134,604	8,044,565		3,969			4.000	4.357	MON	27,115	325,384	05/06/2011	05/20/2041
38377W-BJ-2	GNR 2011-73 BK PAC-11			4	1.A	6,078,664	109.3780	6,016,920	5,501,053	5,694,414		(2,283)			4.500	2.841	MON	20,629	247,547	12/20/2011	05/16/2041
38377W-J8-8	GNR 2011-94 Z Z SEQ			4	1.A	8,646,669	107.0290	9,078,657	8,482,430	8,513,833		(2,414)			4.000	3.774	MON	28,275	339,297	12/15/2011	07/20/2041
38377W-V9-2	GNR 2011-106 LB SC PAC-11			4	1.A	13,455,864	113.3890	12,981,675	11,448,754	12,099,915		(98,396)			4.500	3.433	MON	42,933	515,194	06/07/2012	02/16/2041
38377W-WK-6	GNR 2011-82 PB PAC-1-11			4	1.A	21,746,299	107.0940	24,221,910	22,617,423	22,344,334		34,343			4.000	4.465	MON	75,391	904,697	06/17/2011	06/20/2041
38377X-5E-8	GNR 2012-136 MX EXCH PAC-1-11			4	1.A	17,603,911	97.5190	20,039,159	20,549,000	18,965,015		195,045			2.000	3.142	MON	34,248	410,980	01/30/2013	11/20/2042
38377X-C8-3	GNR 2011-133 MZ Z SEQ			4	1.A	7,633,643	106.1150	9,027,216	8,507,014	8,207,803		1,694			3.500	4.986	MON	24,812	297,746	09/01/2011	09/16/2041
38377X-DG-4	GNR 2011-102 DC PAC-1-11			4	1.A	21,170,418	106.5810	23,561,296	22,106,490	21,813,196		22,900			4.000	4.510	MON	73,688	884,260	07/28/2011	07/20/2041
38377X-GA-4	GNR 2011-93 PE PAC-1-11			4	1.A	29,998,136	107.5470	30,063,739	27,954,000	28,673,750		(134,233)			4.000	3.459	MON	93,180	1,118,160	12/20/2011	07/20/2041
38377X-HR-6	GNR 2011-111 CE PAC-1-11			4	1.A	11,044,688	106.4840	11,200,802	10,518,750	10,661,006		(1,843)			4.000	3.412	MON	35,063	420,750	03/01/2012	08/20/2041
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11			4	1.A	7,350,352	104.5080	7,939,780	7,597,263	7,501,791		1,081			4.000	4.468	MON	25,324	303,890	09/12/2013	08/16/2041
38377X-PX-4	GNR 2011-117 ZA SC Z PT			4	1.A	22,146,880	110.1890	23,260,734	21,109,869	21,388,014		(41,008)			4.500	4.013	MON	79,162	949,944	11/30/2011	04/16/2041
38377Y-AP-5	GNR 2011-128 PE PAC-1-11			4	1.A	11,633,814	106.0670	12,348,265	11,642,000	11,627,316		(1,283)			3.500	3.512	MON	33,956	407,470	03/19/2012	09/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1.A	67,097	102.1110	66,610	65,233	66,178		(171)			2.500	1.572	MON	136	1,631	07/05/2013	09/16/2026
38377Y-Q4-5	GNR 2011-141 BY EXCH PAC-1-11			4	1.A	10,183,584	111.4430	10,227,100	9,176,984	9,686,256		(60,075)			4.000	3.245	MON	30,590	367,079	06/07/2012	10/20/2041
38377Y-UK-4	GNR 2011-140 PE PAC-1-11			4	1.A	10,992,141	105.3080	11,576,551	10,993,000	10,984,574		(1,434)			3.500	3.509	MON	32,063	384,755	03/19/2012	10/16/2041
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11			4	1.A	24,414,868	107.3010	24,620,108	22,944,956	23,451,996		(7,179)			4.000	3.107	MON	76,483	917,798	12/20/2011	07/20/2040
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11			4	1.A	9,291,039	116.2000	10,647,860	9,163,420	9,219,643		(6,754)			4.000	3.915	MON	30,545	358,717	12/01/2021	01/20/2042
38378A-HL-8	GNR 2011-154 LK EXCH SC PT			4	1.A	13,109,668	107.4970	13,389,575	12,455,742	12,666,407		(57,496)			4.000	3.459	MON	41,519	498,230	12/20/2011	07/20/2041
38378A-HV-6	GNR 2011-146 BP PAC-11			4	1.A	21,429,115	108.1960	21,643,268	20,003,841	20,549,702		(106,752)			4.000	3.427	MON	66,679	800,154	03/01/2012	11/16/2041
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ			4	1.A	28,411,266	110.1560	29,483,781	26,765,457	27,158,134		(55,801)			4.500	3.810	MON	100,370	1,204,445	12/13/2011	05/20/2041
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11			4	1.A	19,453,238	107.6040	20,218,518	18,789,700	18,988,195		(40,987)			4.000	3.528	MON	62,632	750,342	03/01/2021	04/16/2041
38378C-2X-4	GNR 2012-24 MP PAC-11			4	1.A	3,355,427	107.1970	3,650,519	3,405,445	3,384,033		196			3.500	3.855	MON	9,933	119,191	03/14/2012	02/20/2042
38378C-5V-5	GNR 2012-26 BY EXCH SEQ			4	1.A	20,743,810	108.6060	22,319,770	20,551,143	20,636,584		(1,784)			3.500	3.356	MON	59,941	719,290	02/29/2012	02/20/2042
38378C-E6-0	GNR 2012-3 HZ Z SEQ			4	1.A	6,646,500	105.4330	7,379,879	6,999,595	6,876,996		1,584			3.500	4.821	MON	20,415	244,986	12/19/2011	01/20/2042
38378C-ET-0	GNR 2012-10 PB AD PAC-11			4	1.A	4,426,223	107.5260	4,519,088	4,202,786	4,261,728		(1,156)			4.000	2.968	MON	14,009	168,111	03/13/2012	01/20/2042
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11			4	1.A	11,869,664	105.8650	12,464,600	11,774,000	11,787,718		(8,669)			3.500	3.439	MON	34,341	412,090	03/08/2012	01/20/2042
38378C-F9-3	GNR 2012-3 LP AD PAC-11			4	1.A	14,925,673	107.1160	15,809,896	14,759,628	14,789,084		(15,964)			3.500	3.362	MON	43,049	516,587	03/08/2012	01/20/2042
38378C-SB-4	GNR 2012-13 QY EXCH PAC-11			4	1.A	21,563,616	107.0980	22,964,965	21,442,999	21,467,634		(13,457)			3.500	3.453	MON	62,542	750,505	03/13/2012	01/20/2042
38378D-DK-8	GNR 2012-16 ZP Z PAC-11			4	1.A	31,581,550	106.7880	34,472,703	32,281,584	31,963,800		54,384			3.500	3.799	MON	94,155	1,108,724	12/01/2021	02/20/2042
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11			4	1.A	11,101,584	105.6090	10,781,343	10,208,753	10,505,628		(92,599)			4.000	2.686	MON	34,029	402,334	10/01/2021	09/20/2040
38378D-E8-4	GNR 2012-31 ZP Z PAC-11			4	1.A	6,196,773	105.4440	6,362,449	6,033,949	6,078,899		(120)			3.500	2.994	MON	17,599	211,188	06/29/2012	03/20/2042
38378D-F6-7	GNR 2012-31 GZ Z SEQ			4	1.A	7,329,319	105.6070	7,965,818	7,542,917	7,466,129		842			3.500	4.164	MON	22,000	264,002	04/20/2012	03/20/2042
38378D-F9-1	GNR 2012-31 MD SC PAC-11			4	1.A	17,330,410	108.9020	17,225,960	15,817,830	16,319,761		(154,768)			4.000	2.847	MON	52,726	632,713	01/04/2013	03/20/2041
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11			4	1.A	21,964,184	107.3650	22,247,046	20,720,928	21,049,220		(53,321)			3.500	2.981	MON	60,436	725,232	08/16/2012	03/20/2042
38378D-U4-5	GNR 2012-30 CL SC SEQ			4	1.A	10,736,805	106.0820	11,277,097	10,630,500	10,652,107		(12,136)			3.500	3.383	MON	31,006	372,068	03/08/2012	11/20/2039
38378D-UY-9	GNR 2012-38 PY EXCH PAC-1-11			4	1.A	19,057,690	106.6180	20,117,771	18,869,000	18,931,704		(19,574)			3.250	3.154	MON	51,104	613,242	06/07/2012	03/20/2042
38378D-XC-4	GNR 2012-36 NY PAC-11			4	1.A	14,181,984	106.0420	16,008,153	15,096,000	14,704,142		86,094			3.500	4.243	MON	44,030	528,360	10/17/2013	03/16/2042
38378D-Y4-1	GNR 2012-32 CE PAC-11			4	1.A	4,829,151	107.1080	4,942,669	4,614,643	4,687,979		(547)			3.500	2.431	MON	13,459	161,513	06/22/2012	03/20/2042
38378E-2M-4	GNR 2012-91 ZD Z SEQ			4	1.A	17,769,245	105.7990	17,913,406	16,931,578	17,282,507		(43,136)			3.500	3.113	MON	49,384	581,522	12/01/2021	07/20/2042
38378E-BG-7	GNR 2012-51 ZM Z SEQ			4	1.A	22,643,472	106.0430	23,033,849	21,721,309	22,184,080		(37,282)			3.500	3.276	MON	63,354	746,027	12/01/2021	04/16/2042
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11			4	1.A	16,698,850	111.9730	17,815,284	15,910,361	16,352,062		(42,563)			3.500	3.096	MON	46,405	546,448	12/01/2021	04/20/2042
38378E-EC-3	GNR 2012-51 LY EXCH PAC-11			4	1.A	18,738,695	107.3270	18,816,620	17,532,000	18,064,155		(114,145)			3.500	2.801	MON	51,135	613,620	08/15/2012	04/20/2042
38378E-GE-7	GNR 2012-51 BY EXCH PAC-11			4	1.A	12,310,715	111.0460	12,816,889	11,542,000	11,957,361		(53,085)			3.500	2.979	MON	33,664	403,970	08/14/2012	04/20/2042
38378E-GF-4	GNR 2012-51 GY EXCH PAC-11			4	1.A	22,917,099	106.0370	22,319,667	21,049,000	21,870,625		(146,429)			3.500	2.739	MON	61,393	736,715	08/03/2012	04/20/2042
38378E-W7-4	GNR 2012-75 MB SC PT			4	1.A	12,914,311	108.9300	12,709,287	11,667,362	12,186,740		(118,808)			4.000	2.826	MON	38,891	466,695	01/17/2013	12/20/2041
38378E-W8-2	GNR 2012-75 JB SC PT			4	1.A	11,111,253	112.8930	11,181,112	9,904,181	10,502,145		(64,500)			4.000	3.169	MON	33,014	396,167	06/29/2012	11/20/2041
38378E-ZG-1	GNR 2012-64 ZA Z SEQ			4	1.A	14,162,909	104.6100	15,031,916	14,369,429	14,282,768		11,536			3.500	3.721	MON	41,911	502,200	03/01/2021	05/16/2042
38378F-T6-7	GNR 2013-18 GY PAC-1-11			4	1.A	30,132,796	101.3730	33,001,022	32,554,000	31,318,827		178,996			2.500	3.181	MON	67,821	813,850	02/12/2013	02/20/2043
38378G-2S-6	GNR 2013-8 PW PAC-1-11			4	1.A	10,646,647	97.6680	12,047,324	12,335,000	11,484,145		112,696			2.000	3.034	MON	20,558	246,700	01/28/2013	01/16/2043
38378G-AF-5	GNR 2012-134 PM PAC-11			4	1.A	20,627,349	105.1690	21,747,912	20,679,047	20,639,866		1,748			3.000	3.039	MON	51,698	620,371	11/28/2012	11/20/2042
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ			4	1.A	17,910,303	103.1630	18,851,064	18,273,141	18,084,181		32,000			3.000	3.286	MON	45,683	539,389	12/01/2021	02/20/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378G-HR-2	GNR 2012-129 Z Z SEQ			4	1.A	17,276,168	104.8540	18,214,429	17,371,275	17,308,694		3,785			3.000	3.058	MON	43,428	512,768	12/01/2021	11/20/2042
38378G-NW-4	GNR 2012-148 PB PAC-1-11			4	1.A	7,244,141	97.0640	9,706,366	10,000,000	8,435,500		179,231			2.000	4.547	MON	16,667	200,000	09/12/2013	12/20/2042
38378G-PW-2	GNR 2012-145 PY PAC-1-11			4	1.A	9,497,813	98.4980	10,834,771	11,000,000	10,250,091		113,781			2.000	3.182	MON	18,333	220,000	01/30/2013	12/20/2042
38378H-3C-8	GNR 2012-126 BE PAC-1-11			4	1.A	16,838,700	97.4770	19,183,539	19,680,000	18,113,548		205,783			2.000	3.191	MON	32,800	393,600	01/08/2013	10/20/2042
38378H-A9-7	GNR 2012-127 BL SC PT			4	1.A	15,343,063	107.7800	16,103,903	14,941,510	15,134,755		(26,010)			3.000	2.813	MON	37,354	448,245	11/15/2012	05/20/2042
38378H-B2-1	GNR 2012-127 LB SC PT			4	1.A	10,085,528	104.3020	9,659,111	9,260,743	9,716,669		(41,308)			3.500	2.924	MON	27,011	324,126	11/15/2012	03/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1.A	41,280	98.7040	40,949	41,487	41,304		4			1.500	1.646	MON	52	622	07/05/2013	08/16/2042
38378J-4B-5	GNR 2013-75 ZG Z SEQ			4	1.A	11,613,060	105.1240	13,614,462	12,950,868	12,189,481		125,283			3.000	4.495	MON	32,377	382,285	12/01/2021	05/20/2043
38378J-DW-9	GNR 2013-42 MW PAC-1-11			4	1.A	13,945,360	102.1310	16,184,652	15,847,000	15,047,164		164,760			2.500	3.797	MON	33,015	396,175	05/28/2013	03/20/2043
38378J-NQ-1	GNR 2013-37 ZG Z SEQ			4	1.A	9,595,974	103.4600	10,324,375	9,979,120	9,841,042		54,056			3.000	3.775	MON	24,948	295,977	10/01/2021	03/20/2043
38378J-TU-6	GNR 2013-39 BD SEQ			4	1.A	10,889,910	113.0270	11,164,216	9,877,469	10,337,216		(73,864)			5.000	4.130	MON	41,156	493,873	10/09/2013	03/20/2043
38378J-U7-5	GNR 2013-41 PY PAC-1-11			4	1.A	12,006,262	101.3450	13,212,301	13,037,000	12,468,788		66,179			2.500	3.140	MON	27,160	325,925	03/20/2013	03/20/2043
38378J-V8-2	GNR 2013-41 MY PAC-1-11			4	1.A	6,437,838	102.9170	7,507,806	7,295,000	6,892,571		109,132			3.000	4.779	MON	18,238	218,850	06/26/2013	03/20/2043
38378J-VR-0	GNR 2013-49 KE PAC-11			4	1.A	8,471,985	102.8420	8,845,469	8,601,000	8,528,798		7,111			3.000	3.127	MON	21,503	258,030	03/20/2013	03/16/2043
38378M-BD-6	GNR 2013-23 ZC Z SEQ			4	1.A	87,546,046	105.4090	96,438,975	91,490,145	89,219,213		242,452			3.000	3.446	MON	228,725	2,700,618	12/01/2021	02/20/2043
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ			4	1.A	48,694,686	99.8560	54,072,567	54,150,669	50,803,045		268,535			2.500	3.304	MON	112,814	1,335,611	12/01/2021	11/20/2042
38378M-MF-9	GNR 2013-60 PY PAC-1-11			4	1.A	7,250,324	104.8870	7,804,654	7,441,000	7,335,703		13,899			3.000	3.237	MON	18,603	223,230	05/14/2013	04/20/2043
38378M-RB-3	GNR 2013-54 PB AD PAC-11			4	1.A	7,817,205	107.0420	9,455,003	8,833,000	8,306,850		94,317			3.000	4.306	MON	22,083	264,990	07/17/2013	04/20/2043
38378M-TY-1	GNR 2013-53 PE PAC-11			4	1.A	10,860,221	104.5230	13,373,107	12,794,370	12,033,786		366,539			3.000	7.411	MON	31,986	383,831	09/12/2013	04/20/2043
38378M-UE-3	GNR 2013-53 Z Z SEQ			4	1.A	11,624,051	107.2220	13,035,355	12,157,368	11,851,887		29,603			3.000	3.433	MON	30,393	358,863	12/01/2021	04/20/2043
38378M-UH-6	GNR 2013-53 KE PAC-11			4	1.A	16,445,760	103.5360	17,736,675	17,131,000	16,755,158		44,468			3.000	3.351	MON	42,828	513,930	05/28/2013	04/20/2043
38378P-2M-9	GNR 2014-4 Z Z SEQ			4	1.A	15,406,404	107.8890	16,152,526	14,971,393	15,209,149		(75,906)			4.000	3.260	MON	49,905	588,033	11/01/2021	01/20/2044
38378P-CB-2	GNR 2013-192 MZ Z SEQ			4	1.A	12,999,538	108.8400	16,508,595	15,167,746	14,026,631		118,683			3.500	4.791	MON	44,239	520,942	12/01/2021	12/20/2043
38378P-KX-5	GNR 2013-188 DZ Z SEQ			4	1.A	37,264,339	102.4510	52,023,085	50,778,737	44,774,060		1,162,985			2.500	6.622	MON	105,789	1,252,444	12/01/2021	12/20/2043
38378T-AM-2	GNR 2013-71 LY AD PAC-1-11			4	1.A	9,512,500	109.6600	10,965,960	10,000,000	9,719,947		45,230			3.000	3.509	MON	25,000	300,000	05/22/2013	05/20/2043
38378T-AZ-3	GNR 2013-71 NY PAC-1-11			4	1.A	8,929,031	101.4740	10,248,845	10,100,000	9,486,591		80,359			2.500	3.490	MON	21,042	252,500	06/04/2013	05/20/2043
38378T-CT-5	GNR 2013-71 BY EXCH PAC-1-11			4	1.A	16,927,120	100.4120	18,781,087	18,704,000	17,785,738		118,829			2.500	3.286	MON	38,967	467,600	05/23/2013	05/20/2043
38378T-HD-5	GNR 2013-79 Z Z SEQ			4	1.A	18,009,560	107.2430	20,450,491	19,069,357	18,477,035		73,276			3.000	3.685	MON	47,673	562,892	12/01/2021	05/20/2043
38378T-KY-5	GNR 2013-70 ZA Z SEQ			4	1.A	12,786,309	112.6840	14,512,303	12,878,738	12,809,323		2,853			3.500	3.573	MON	37,563	442,325	12/01/2021	05/20/2043
38378T-TP-5	GNR 2013-91 PC AD PAC-11			4	1.A	12,979,771	106.5930	14,511,185	13,613,657	13,331,097		56,157			3.500	4.014	MON	39,707	476,478	07/17/2013	06/20/2043
38378T-XH-8	GNR 2013-90 Z Z SEQ			4	1.A	13,057,021	107.3690	15,598,193	14,527,703	13,633,493		81,996			3.500	4.541	MON	42,372	498,960	12/01/2021	06/20/2043
38378T-XU-9	GNR 2013-90 PD PAC-1-11			4	1.A	13,437,649	105.2850	16,572,898	15,741,000	14,487,762		168,716			3.000	4.352	MON	39,353	472,230	09/12/2013	06/20/2043
38378T-YD-6	GNR 2013-90 KE PAC-1-11			4	1.A	9,317,990	104.8840	10,706,556	10,208,000	9,734,832		63,922			3.000	3.869	MON	25,520	306,240	10/29/2013	06/16/2043
38378T-YM-6	GNR 2013-90 BZ Z SEQ			4	1.A	11,461,994	107.3890	14,453,509	13,459,055	12,401,849		158,155			3.500	5.482	MON	39,256	462,257	12/01/2021	06/20/2043
38378T-YT-1	GNR 2013-90 ME PAC-1-11			4	1.A	16,977,225	104.0610	21,327,331	20,495,000	18,782,044		477,286			3.000	5.975	MON	51,238	614,850	09/12/2013	06/20/2043
38378T-ZB-9	GNR 2013-90 HE PAC-1-11			4	1.A	9,306,250	107.0270	10,702,723	10,000,000	9,700,047		99,793			3.500	4.645	MON	29,167	350,000	06/25/2013	06/20/2043
38378U-L2-1	GNR 2013-144 YM EXCH SEQ			4	1.A	19,283,235	103.4270	26,900,305	26,009,000	22,457,303		587,600			2.500	5.743	MON	54,185	650,225	11/05/2013	10/20/2043
38378U-SX-6	GNR 2013-160 PY EXCH SC PT			4	1.A	17,544,028	112.0260	18,166,454	16,216,317	16,875,884		(7,975)			5.000	3.366	MON	67,568	810,816	12/19/2013	05/20/2040
38378U-TL-1	GNR 2013-151 EJ SC SEQ			4	1.A	9,996,011	108.0220	11,046,479	10,226,099	10,117,706		3,290			4.250	4.699	MON	36,217	434,609	12/18/2013	07/20/2040
38378U-VP-9	GNR 2013-148 BP PAC-1-11			4	1.A	17,747,302	106.9210	20,336,326	19,020,008	18,432,615		103,541			3.500	4.215	MON	55,475	665,700	09/26/2013	10/20/2043
38378U-WD-5	GNR 2013-148 PC SC SEQ			4	1.A	11,455,276	107.1240	13,195,050	12,317,501	11,891,258		62,453			3.500	4.159	MON	35,926	431,112	10/16/2013	09/20/2043
38378U-YC-5	GNR 2013-152 LP EXCH AD PAC-11			4	1.A	9,025,095	111.0610	10,130,995	9,122,016	9,064,005		5,274			4.000	4.108	MON	30,407	364,881	10/03/2013	06/20/2043
38378V-2J-3	GNR 2013-117 PG PAC-11			4	1.A	10,105,625	113.1230	12,037,382	10,641,000	10,308,940		26,730			4.000	4.424	MON	35,470	425,640	08/13/2013	08/20/2043
38378V-3X-1	GNR 2013-117 ED EXCH PAC-11			4	1.A	13,912,922	114.6530	16,796,638	14,650,000	14,221,180		44,649			4.000	4.473	MON	48,833	586,000	08/13/2013	08/20/2043
38378V-A2-1	GNR 2013-116 PB AD PAC-11			4	1.A	9,771,536	110.4370	11,461,184	10,378,000	10,026,586		35,503			4.000	4.533	MON	34,593	415,120	08/21/2013	08/20/2043
38378V-DU-6	GNR 2013-98 MY EXCH AD PAC			4	1.A	11,150,942	106.5150	13,145,770	12,341,726	11,463,570		7,438			3.500	6.581	MON	35,997	431,960	09/12/2013	07/20/2043
38378V-GJ-8	GNR 2013-98 CY EXCH AD PAC-11			4	1.A	20,474,969	108.1680	23,143,726	21,396,000	20,951,906		86,935			4.000	4.550	MON	71,320	855,840	09/12/2013	07/20/2043
38378V-GK-5	GNR 2013-98 GY EXCH AD PAC-11			4	1.A	7,530,653	111.9950	8,971,891	8,011,000	7,739,517		34,265			4.000	4.637	MON	26,703	320,440	09/12/2013	07/16/2043
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11			4	1.A	9,948,328	105.7230	11,463,370	10,842,864	10,531,569		133,083			3.500	5.209	MON	31,625	379,500	09/13/2013	07/20/2043
38378V-L7-8	GNR 2013-116 WY EXCH PAC-11			4	1.A	8,846,875	105.1300	10,513,012	10,000,000	9,380,636		80,159			3.000	4.103	MON	25,000	300,000	10/29/2013	08/20/2043
38378V-SH-9	GNR 2013-99 PE PAC-1-11			4	1.A	9,844,953	106.4120	10,892,368	10,236,000	10,044,949		23,920			3.500	3.848	MON	29,855	358,260	07/17/2013	07/16/2043
38378V-TB-1	GNR 2013-99 EC PAC-11			4	1.A	9,612,500	115.0050	11,500,544	10,000,000	9,755,992		19,213			4.000	4.327	MON	33,333	400,000	08/09/2013	07/20/2043
38378V-V6-9	GNR 2013-117 VZ Z SEQ			4	1.A	17,567,856	107.3380	22,319,713	20,793,896	19,189,992		226,496			3.500	5.406	MON	60,649	714,175	12/01/2021	08/20/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378V-V8-5	GNR 2013-117 AZ Z SEQ			4	1.A	20,591,365	107.1400	25,839,592	24,117,708	22,441,200		240,634			3.500	5.256	MON	70,343	828,332	12/01/2021	08/20/2043
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11			4	1.A	9,681,118	106.1700	10,673,313	10,053,000	9,899,936		35,412			3.500	3.959	MON	29,321	351,855	07/17/2013	07/16/2043
38378W-6T-5	GNR 2013-135 LY EXCH SEQ			4	1.A	10,870,989	104.8670	13,987,853	13,338,637	12,365,413		13,671			3.000	9.104	MON	33,347	400,159	09/12/2013	09/20/2043
38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11			4	1.A	23,037,506	106.3700	27,284,613	25,650,668	24,467,163		216,346			3.500	4.693	MON	74,814	897,773	09/10/2013	08/16/2043
38378W-LY-7	GNR 2013-120 JY EXCH SC PAC-1-11 P			4	1.A	10,209,653	110.9440	12,876,184	11,606,000	10,781,052		85,678			3.500	4.621	MON	33,851	406,210	09/03/2013	08/16/2043
38378W-PJ-6	GNR 2013-113 UY SEQ			4	1.A	3,794,407	102.8980	4,539,950	4,412,101	4,162,107		2,741			3.000	6.934	MON	11,030	132,363	07/17/2013	08/20/2043
38378W-RA-3	GNR 2013-113 YB EXCH AD PAC			4	1.A	12,395,319	112.8630	14,669,980	12,998,000	12,635,473		32,649			4.000	4.383	MON	43,327	519,920	09/12/2013	08/20/2043
38378W-TK-9	GNR 2013-113 GY EXCH AD PAC			4	1.A	9,261,877	109.9480	10,808,998	9,831,000	9,495,433		32,859			4.000	4.524	MON	32,770	393,240	09/12/2013	08/20/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11			4	1.A	16,814,583	107.8290	18,740,089	17,379,414	17,153,361		53,453			3.500	4.003	MON	50,690	608,279	11/01/2013	08/20/2043
38378W-VN-0	GNR 2013-124 BZ Z SEQ			4	1.A	41,674,691	105.3970	49,297,518	46,773,215	44,319,869		302,262			3.500	4.629	MON	136,422	1,606,444	12/01/2021	08/20/2043
38378W-Y9-8	GNR 2013-129 EK EXCH PAC-11			4	1.A	8,452,708	110.7210	9,993,708	9,026,000	8,739,148		41,147			4.000	4.610	MON	30,087	361,040	09/10/2013	09/20/2043
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ			4	1.A	19,953,353	105.3530	25,410,856	24,119,837	22,064,226		247,549			3.000	4.718	MON	60,300	711,973	12/01/2021	01/20/2044
38379B-A9-9	GNR 2014-72 NP SC PAC-11			4	1.A	18,138,472	103.9030	20,918,598	20,132,886	19,170,677		147,196			3.000	4.029	MON	50,332	603,987	07/09/2014	01/16/2040
38379B-ZY-7	GNR 2014-71 EM EXCH SC PAC-11			4	1.A	14,830,043	113.9460	16,506,200	14,486,000	14,660,272		(27,128)			4.000	3.775	MON	48,287	579,440	06/03/2014	12/20/2039
38379C-VV-5	GNR 2014-90 PE SC PAC-11			4	1.A	16,565,298	111.3180	18,193,886	16,344,000	16,460,788		(17,939)			4.000	3.879	MON	54,480	653,760	06/12/2014	12/20/2039
38379C-WH-5	GNR 2014-90 Z Z SEQ			4	1.A	16,881,832	107.0740	17,924,220	16,740,107	16,796,914		(12,991)			3.500	3.420	MON	48,825	574,946	12/01/2021	06/20/2044
38379V-4F-8	GNR 2016-32 NY EXCH PAC-11			4	1.A	9,786,645	107.2230	11,222,994	10,467,000	9,911,333		49,373			3.000	3.672	MON	26,168	314,010	02/19/2019	03/20/2046
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA			4	1.A	13,274,124	107.7430	13,273,125	12,319,223	13,147,995		(69,139)			3.500	2.383	MON	35,931	423,109	12/01/2021	07/16/2044
3837H2-VS-5	GNR 1999-27 Z Z SEQ			4	1.A	600,553	99.9930	657,584	657,633	647,415		738			7.000	7.669	MON	3,836	46,034	07/09/1999	08/20/2029
38380C-H5-5	GNR 2017-26 BL SC SEQ			4	1.A	14,825,104	105.4990	16,345,196	15,493,250	15,029,717		47,490			3.000	3.410	MON	38,733	464,798	02/06/2017	11/20/2039
38380C-K7-7	GNR 2017-26 QL SC SEQ			4	1.A	23,655,603	105.0490	25,730,450	24,493,748	23,910,721		59,991			3.000	3.328	MON	61,234	734,812	02/10/2017	02/20/2040
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT			4	1.A	18,336,527	105.1590	21,041,106	20,008,815	19,130,265		345,904			3.000	7.682	MON	50,022	598,400	05/01/2021	02/20/2047
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ			4	1.A	13,032,830	106.0880	15,244,084	14,369,226	13,353,825		143,792			3.000	4.285	MON	35,923	424,153	12/01/2021	12/20/2046
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT				1.A	23,346,943	105.4760	23,390,092	22,175,784	23,342,384		(4,559)			3.000	2.565	MON	55,439	55,439	11/22/2021	07/20/2047
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ			4	1.A	11,323,835	108.7070	12,194,985	11,218,178	11,309,854		(7,401)			3.000	2.885	MON	28,045	331,140	12/01/2021	08/20/2047
38381A-2F-2	GNR 2018-155 AY SC PT			4	1.A	12,113,811	107.2820	13,020,411	12,136,567	12,113,908		44			3.500	3.526	MON	35,398	424,780	04/24/2019	10/20/2048
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT			4	1.A	2,913,395	20.1070	3,971,537		2,429,397		(14,389)			6.146	10.761	MON	37,094	1,213,926	09/05/2018	03/20/2041
38381A-XE-1	GNR 2018-154 GZ Z SEQ			4	1.A	11,751,198	113.6470	13,051,781	11,484,473	11,665,966		(23,069)			4.000	3.708	MON	38,282	449,579	12/01/2021	11/20/2048
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC			4	1.A	2,670,106	106.7980	2,722,313	2,549,030	2,634,670		(15,761)			3.500	2.414	MON	7,435	87,547	12/01/2021	11/20/2048
38381B-GK-4	GNR 2018-168 EY EXCH SEQ			4	1.A	20,672,944	107.2830	22,276,002	20,763,786	20,690,610		6,652			3.500	3.564	MON	60,561	726,732	04/05/2019	12/20/2048
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1				1.A	21,311,315	13.8570	19,165,812		19,202,020		(2,109,296)			4.000	(1.852)	MON	461,039	3,204,231	06/16/2021	12/20/2040
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI				1.A	19,111,483	12.0890	14,299,914		22,398,075		3,286,592			4.000	(20.320)	MON	394,305	3,154,442	03/22/2021	12/20/2040
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI				1.A	14,565,847	13.3630	15,045,115		13,101,167		(1,464,680)			3.500	(2.368)	MON	328,377	1,970,259	05/18/2021	04/20/2042
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI				1.A	14,907,107	14.8360	16,029,472		14,323,543		(583,564)			4.000	(1.070)	MON	360,157	1,440,626	08/10/2021	06/20/2041
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI				1.A	5,629,604	11.3270	6,164,838		5,419,854		(209,751)			3.000	(0.754)	MON	136,063	408,189	09/07/2021	01/20/2044
BCC2RB-ZU-5	GOVERNMENT NATIONAL MORTGAGE			4	1.A	26,087,508	14.5430	23,711,863	163,046,924	28,147,282		2,059,774			3.500	95.538	MON	475,554	3,912,959	03/11/2021	04/01/2030
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,696,842,224	XXX	9,476,213,563	8,841,048,338	8,744,795,218		7,534,258			XXX	XXX	XXX	31,753,529	361,480,105	XXX	XXX
36177N-5L-0	GN 794450			4	1.A	40,128,751	101.2700	40,638,559	40,128,751	40,128,751					2.710	2.698	MON	90,624	1,087,489	06/14/2012	12/15/2029
36179A-SR-8	GN AC1428			4	1.A	51,912,685	101.6780	54,764,837	53,860,936	52,525,689		102,822			2.690	3.154	MON	120,738	1,448,859	10/31/2014	06/15/2033
3617BU-DK-2	GN BE1006			4	1.A	16,901,279	108.6070	17,908,214	16,489,053	16,841,573		(15,468)			3.625	3.405	MON	49,811	597,728	11/27/2017	01/15/2043
36180K-2K-6	GN AD7978			4	1.A	8,870,394	103.4060	9,191,558	8,888,797	8,871,951		263			3.920	3.959	MON	29,037	348,441	09/03/2013	05/15/2033
36180U-Q4-4	GN AE2275			4	1.A	13,155,748	100.1200	13,656,998	13,640,629	13,344,609		25,248			3.500	3.968	MON	39,785	477,422	09/10/2013	01/15/2032
36180W-E6-8	GN AE3757			4	1.A	16,934,063	104.6510	17,666,383	16,881,308	16,912,411		(2,977)			4.250	4.240	MON	59,788	717,456	12/27/2013	01/15/2039
36180W-EZ-4	GN AE3752			4	1.A	9,264,739	109.5000	9,751,232	8,905,235	9,224,662		(8,985)			4.400	4.114	MON	32,653	391,830	05/23/2017	09/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36181G-WY-1	GN AF1563			4	1.A	56,932,845	99.9710	55,800,219	55,816,515	56,393,835		(73,053)			3.960	3.691	MON	184,195	1,255,880	11/01/2021	05/15/2030
36181R-5Z-4	GN AF9864			4	1.A	199,351,270	105.5240	210,057,356	199,061,177	199,328,773		(14,990)			4.250	4.246	MON	705,008	8,460,099	06/25/2020	09/15/2038
36181R-6A-8	GN AF9865			4	1.A	36,325,532	103.8430	36,981,793	35,613,267	36,050,413		(36,812)			4.000	3.786	MON	118,711	1,424,531	11/13/2013	03/15/2034
36194T-4T-0	GN AU6234			4	1.A	46,925,312	107.5310	46,863,981	43,581,722	46,140,110		(158,091)			4.000	3.180	MON	145,272	1,743,269	09/09/2016	04/15/2037
36195W-XJ-2	GN AW7881			4	1.A	76,925,238	108.9410	78,688,647	72,230,270	75,816,668		(224,120)			3.970	3.267	MON	238,962	2,867,542	12/15/2016	02/15/2037
3620C1-JZ-0	GN 745580			4	1.A	19,581,529	107.6600	22,997,221	21,360,936	19,998,300		64,594			3.280	4.143	MON	58,387	700,639	12/19/2014	06/15/2039
36230M-ER-4	GN 752844			4	1.A	4,859,623	100.1200	4,865,455	4,859,623	4,859,623					4.310	4.301	MON	17,454	209,450	11/18/2010	05/15/2029
36230M-ET-0	GN 752846			4	1.A	214,894,280	106.0920	227,986,153	214,894,280	214,835,470		(10,461)			5.850	5.892	MON	1,047,610	12,571,315	01/01/2015	07/15/2038
36230M-EW-3	GN 752849			4	1.A	39,534,856	104.2010	41,195,707	39,534,856	39,534,856					5.375	5.403	MON	177,083	2,124,998	08/27/2012	02/15/2037
36296K-DL-3	GN 693207			4	1.A	610,412,765	111.9980	683,650,663	610,412,765	610,412,765					6.400	6.446	MON	3,255,535	26,247,746	09/27/2012	01/15/2037
699999-J2-5	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC			4	1.A	670	100.5190	692	689	684		1			7.430	7.771	MON	4		10/27/1992	05/01/2023
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC			4	1.A	480,667	100.5420	483,273	480,667	480,667					7.750	7.058	MON	3,104	35,730	11/02/1998	01/25/2023
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,463,392,246	XXX	1,573,148,941	1,456,641,476	1,461,701,810		(352,029)			XXX	XXX	XXX	6,373,761	62,710,424	XXX	XXX
0599999. Total - U.S. Government Bonds						19,780,982,368	XXX	23,201,937,615	20,271,442,254	20,035,159,845	80,416,628	15,701,779			XXX	XXX	XXX	113,550,147	689,304,558	XXX	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF SR UNSEC		A		1.B FE	34,316,805	101.2590	34,934,524	34,500,000	34,483,783		19,725			2.000	2.059	AO	130,333	690,000	10/16/2012	10/23/2022
11070T-AK-4	BRITISH COLUMBIA PROV OF SR UNSEC		A		1.B FE	16,916,870	103.9540	17,672,220	17,000,000	16,960,923		8,311			2.250	2.305	JD	30,813	382,500	05/25/2016	06/02/2026
448814-DC-4	HYDRO-QUEBEC LOCAL GOVT GUARN		A		1.D FE	997,030	147.4940	1,474,943	1,000,000	998,525		126			8.500	8.526	JD	7,083	85,000	11/28/1989	12/01/2029
448814-DX-8	HYDRO-QUEBEC LOCAL GOVT GUARN		A		1.D FE	49,634,000	100.2460	50,122,964	50,000,000	49,998,755		31,960			8.400	8.468	JJ	1,936,667	4,200,000	01/16/1992	01/15/2022
642866-DP-9	PROV OF NEW BRUNSWICK UNSEC		A		1.E FE	46,159,109	102.6940	46,931,133	45,700,000	45,740,661		(117,041)			8.750	8.655	MN	666,458	3,998,750	10/07/1992	05/01/2022
669827-DM-6	NOVA SCOTIA PROVINCE DEBENTURES		A		1.D FE	12,779,000	101.9330	13,251,244	13,000,000	12,994,981		19,447			8.750	8.913	AO	284,375	1,137,500	03/31/1992	04/01/2022
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A		1.D FE	72,521,079	112.5260	77,642,850	69,000,000	69,518,571		(234,959)			7.125	6.726	FA	1,939,188	4,916,250	08/16/2002	02/09/2024
748148-QR-7	PROVINCE OF QUEBEC SR UNSEC		A		1.D FE	5,972,820	139.6360	8,378,153	6,000,000	5,986,850		1,222			7.500	7.538	MS	132,500	450,000	09/16/1999	09/15/2029
748148-RZ-8	PROVINCE OF QUEBEC SERIES QX		A		1.D FE	37,297,125	101.2740	37,977,750	37,500,000	37,371,860		39,847			1.500	1.613	FA	218,750	562,500	02/04/2020	02/11/2025
748148-SB-0	PROVINCE OF QUEBEC		A		1.D FE	33,474,875	96.7570	32,413,647	33,500,000	33,479,943		3,476			1.350	1.358	MN	41,456	452,250	05/19/2020	05/28/2030
748149-AG-6	PROVINCE OF QUEBEC UNSEC		A		1.D FE	22,119,100	102.3060	23,530,455	23,000,000	22,879,675		104,120			2.625	3.105	FA	231,438	603,750	10/29/2013	02/13/2023
748149-AR-2	PROVINCE OF QUEBEC		A		1.D FE	29,940,300	100.6190	30,185,587	30,000,000	29,944,109		3,809			1.900	1.922	AO	110,833	285,000	04/14/2021	04/21/2031
74815H-CP-5	PROVINCE OF QUEBEC UNSEC		A		1.D FE	75,000,000	130.8720	98,153,633	75,000,000	75,000,000					5.400	5.400	MN	503,453	4,050,000	11/10/2005	11/17/2035
803854-FA-1	PROVINCE OF SASKATCHEWAN DEBENTURES		A		1.C FE	60,447,746	104.2530	62,515,419	59,965,000	59,987,386		(39,209)			8.500	8.427	JJ	2,350,295	5,097,025	01/19/1993	07/15/2022
000000-00-0	FED REPUBLIC OF BRAZIL		D	1	3.C FE	10,681,625	88.8510	10,745,640	12,094,000	10,682,556		931			4.750	5.578	JJ	266,488		12/21/2021	01/14/2050
00254E-MM-1	SWEDISH EXPORT CREDIT SR UNSEC		D		1.B FE	14,962,800	100.3840	15,057,633	15,000,000	14,998,547		7,769			2.375	2.428	MS	110,833	356,250	03/02/2017	03/09/2022
035198-AA-8	REPUBLIC OF ANGOLA SR UNSEC		D		5.B FE	11,000,000	106.8420	11,752,620	11,000,000	11,000,000					9.500	9.500	MN	142,236	1,045,000	11/09/2015	11/12/2025
038461-AK-5	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.B FE	12,568,750	100.4000	12,474,700	12,425,000	12,427,816		(33,936)			6.125	5.839	JJ	319,210	761,031	05/31/2017	01/31/2022
03846J-AB-6	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.B FE	4,075,000	88.4680	3,605,071	4,075,000	4,075,000					5.875	5.875	FA	89,777	119,703	02/08/2021	02/16/2031
03846J-AE-0	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.B FE	5,000,000	92.0040	4,600,200	5,000,000	5,000,000					7.300	7.300	MS	92,264		09/23/2021	09/30/2033
03846J-W2-2	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.B FE	10,798,630	102.7060	11,194,910	10,900,000	10,858,188		10,638			5.875	6.000	JD	35,576	640,375	06/04/2015	06/11/2025
03846J-W4-8	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.B FE	7,375,000	97.1480	7,164,665	7,375,000	7,375,000					6.588	6.588	FA	175,451	485,865	02/13/2018	02/21/2028
03846J-W5-5	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.B FE	5,000,000	83.7120	4,185,600	5,000,000	5,000,000					7.903	7.903	FA	142,693	395,150	02/13/2018	02/21/2048
040114-GW-4	REPUBLIC OF ARGENTINA SR UNSEC		D		6. FE		0.0000								6.875	0.000	AO		(470,078)	03/19/2020	04/22/2021
040114-HK-9	REPUBLIC OF ARGENTINA SR UNSEC		D		6. FE		0.0000								5.625	0.000	JJ		(309,375)	03/13/2020	01/26/2022
040114-HL-7	REPUBLIC OF ARGENTINA SR UNSEC		D		6. FE		0.0000								6.875	0.000	JJ		(391,875)	03/13/2020	01/26/2027
040114-HQ-6	REPUBLIC OF ARGENTINA SR UNSEC		D		6. FE		0.0000								5.875	0.000	JJ		(378,938)	03/19/2020	01/11/2028
040114-HS-2	REPUBLIC OF ARGENTINA		D	1	5.B FE	16,815,602	35.0010	11,290,490	32,257,621	18,419,267		1,217,872			0.500	7.466	JJ	77,060	34,162	08/28/2020	07/09/2030
040114-HT-0	REPUBLIC OF ARGENTINA		D	1	5.B FE	7,222,624	32.0010	4,879,553	15,248,127	8,087,614		649,261			1.125	9.674	JJ	81,959	16,148	08/28/2020	07/09/2035
040114-HX-1	REPUBLIC OF ARGENTINA		D		5.B FE	1,173,628	36.2510	772,817	2,131,850	1,320,176		112,616			1.000	10.813	JJ	10,186	18,062	08/28/2020	07/09/2029
045167-CY-7	ASIAN DEVELOPMENT BANK SR UNSEC		D		1.A FE	14,894,100	103.2290	15,484,410	15,000,000	14,963,423		10,872			2.125	2.204	MS	90,313	318,750	03/12/2015	03/19/2025
05477L-AA-4	REPUBLIC OF AZERBAIJAN SR UNSEC		D		3.B FE	19,635,726	105.7180	21,513,613	20,350,000	20,145,582		84,829			4.750	5.237	MS	276,562	966,625	12/22/2015	03/18/2024
056732-AE-0	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	3,045,000	85.1260	2,979,410	3,500,000	3,185,184		16,686			6.625	7.835	MN	29,628	231,875	05/08/2009	05/15/2033
056732-AF-7	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,993,250	88.2510	4,412,550	5,000,000	4,994,773		167			7.125	7.136	AO	88,073	356,250	03/27/2008	04/02/2038
056732-AG-5	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,973,300	86.3760	4,318,800	5,000,000	4,985,046		1,381			6.950	7.000	MN	39,576	347,500	11/17/2009	11/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
066716-AB-7	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.A FE	16,629,998	84.9750	14,548,570	17,121,000	16,988,367		9,257			8.250	8.383	MS	400,203	1,412,483	10/29/2015	09/19/2027
066716-AH-4	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.A FE	19,846,250	75.8650	15,173,000	20,000,000	19,942,899		16,466			5.750	5.853	JJ	482,361	1,150,000	01/27/2015	01/30/2025
067070-AH-5	BARBADOS GOVT OF BARBADOS GOVT OF		D		4.C FE	16,254,762	99.7500	17,249,069	17,292,300	16,420,434		81,113			6.500	7.367	AO	281,000	1,124,000	12/11/2019	10/01/2029
085209-AB-0	GOVT OF BERMUDA SR UNSEC		D	1	1.F FE	3,177,000	102.8510	3,085,530	3,000,000	3,030,305		(29,224)			4.138	3.110	JJ	61,380	124,140	08/16/2016	01/03/2023
085209-AD-6	GOVT OF BERMUDA SR UNSEC		D	1	1.F FE	30,078,848	107.0000	32,100,000	30,000,000	30,043,747		(8,107)			3.717	3.684	JJ	483,210	1,115,100	10/12/2016	01/25/2027
085209-AF-1	GOVT OF BERMUDA SR UNSEC		D	2	1.F FE	18,684,754	114.7500	21,601,688	18,825,000	18,719,437		12,148			4.750	4.844	FA	337,804	894,188	11/15/2018	02/15/2029
085209-AG-9	GOVT OF BERMUDA SERIES 144A		D	1	1.F FE	5,483,687	99.7500	5,476,275	5,490,000	5,484,462		602			2.375	2.388	FA	47,447	130,388	08/17/2020	08/20/2030
105756-BF-6	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.C FE	3,892,688	121.0010	4,991,291	4,125,000	4,056,696		18,251			8.750	9.379	FA	147,383	360,938	03/23/2005	02/04/2025
105756-BK-5	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.C FE	3,964,995	120.2510	4,389,162	3,650,000	3,885,064		(9,037)			7.125	6.450	JJ	116,306	260,063	07/29/2009	01/20/2037
105756-BR-0	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.C FE	21,376,600	101.9790	22,435,380	22,000,000	21,496,007		14,150			5.625	5.826	JJ	598,125	1,237,500	11/12/2013	01/07/2041
105756-BU-3	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.C FE	3,864,630	101.7500	4,212,450	4,140,000	4,103,495		34,500			2.625	3.518	JJ	53,130	108,675	11/12/2013	01/05/2023
105756-BV-1	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.C FE	13,945,527	105.8750	14,769,563	13,950,000	13,948,322		506			4.250	4.254	JJ	286,556	592,875	10/24/2013	01/07/2025
105756-BW-9	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.C FE	9,799,200	93.7000	9,370,000	10,000,000	9,823,994		3,920			5.000	5.131	JJ	213,889	500,000	07/23/2014	01/27/2045
105756-BY-5	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.C FE	20,772,864	99.0000	20,493,000	20,700,000	20,769,410		(1,240)			5.625	5.600	FA	420,469	1,164,375	01/18/2018	02/21/2047
105756-CE-8	FED REPUBLIC OF BRAZIL		D		3.C FE	6,369,238	94.0000	6,410,800	6,820,000	6,370,897		1,659			3.750	4.598	MS	123,613		12/21/2021	09/12/2031
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD.		D		3.C FE	28,021,752	104.0010	28,537,874	27,440,000	27,627,852		(28,251)			5.333	5.081	FA	548,766	1,462,183	10/21/2013	02/15/2028
12802D-AK-2	CAISSE D'AMORT DETTE SOC SR UNSEC		D		1.C FE	49,823,500	105.4700	52,735,249	50,000,000	49,955,607		18,981			3.375	3.417	MS	473,438	1,688,000	03/13/2014	03/20/2024
168863-BP-2	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	27,049,500	105.7010	31,710,300	30,000,000	27,458,990		74,319			3.625	4.241	AO	181,250	1,087,500	12/20/2018	10/30/2042
168863-CA-4	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	15,272,944	105.2510	16,465,466	15,644,000	15,478,280		37,506			3.125	3.407	JJ	217,278	488,875	04/21/2016	01/21/2026
168863-DS-4	REPUBLIC OF CHILE		D	1	1.F FE	18,204,205	97.8500	18,273,488	18,675,000	18,214,068		9,863			3.100	3.273	MN	86,839	289,463	10/27/2021	05/07/2041
195325-BB-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	2,781,004	143.6260	4,308,780	3,000,000	2,840,363		7,023			10.375	11.226	JJ	132,281	311,250	02/26/2003	01/28/2033
195325-BD-6	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	38,787,150	113.2510	44,734,145	39,500,000	39,339,716		57,118			8.125	8.314	MN	356,597	3,209,375	06/27/2006	05/21/2024
195325-BK-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	26,088,535	116.2500	30,225,000	26,000,000	26,065,936		(2,371)			7.375	7.347	MS	548,618	1,917,500	11/09/2006	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	13,610,959	102.9260	14,306,714	13,900,000	13,657,255		6,247			6.125	6.282	JJ	385,484	851,375	04/21/2016	01/18/2041
195325-BQ-7	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	4,100,160	103.2010	4,128,040	4,000,000	4,023,978		(11,871)			4.000	3.673	FA	55,556	160,000	10/21/2014	02/26/2024
195325-BR-5	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	16,878,566	96.8120	14,352,379	14,825,000	16,591,802		(46,059)			5.625	4.739	FA	289,551	833,906	10/21/2014	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	38,716,847	90.2500	35,585,575	39,430,000	38,774,070		13,570			5.000	5.122	JD	87,622	1,846,500	10/26/2021	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	9,876,200	104.6260	10,462,600	10,000,000	9,943,840		12,254			4.500	4.653	JJ	191,250	450,000	09/21/2015	01/28/2026
195325-DP-7	REPUBLIC OF COLOMBIA SR UNSEC		D	2	3.A FE	20,303,179	102.2510	20,840,799	20,382,000	20,323,693		6,647			4.500	4.547	MS	270,062	917,190	01/23/2019	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA		D	2	3.A FE	12,787,632	91.7650	11,608,273	12,650,000	12,787,404		(228)			5.200	5.125	MN	84,052	328,900	10/14/2021	05/15/2049
221597-BR-7	COSTA RICA GOVERNMENT SR UNSEC		D		4.B FE	14,973,353	101.3750	15,180,906	14,975,000	14,974,995		4			4.250	4.250	JJ	274,022	636,438	11/16/2012	01/26/2023
221597-BS-5	COSTA RICA GOVERNMENT SR UNSEC		D		4.B FE	9,207,750	101.7500	9,335,563	9,175,000	9,185,810		(2,960)			4.375	4.337	AO	66,901	401,406	04/24/2013	04/30/2025
221597-BT-3	COSTA RICA GOVERNMENT SR UNSEC		D		4.B FE	5,611,563	85.5010	4,766,681	5,575,000	5,606,193		(764)			5.625	5.580	AO	52,266	313,594	04/24/2013	04/30/2043
221597-BV-8	COSTA RICA GOVERNMENT SR UNSEC		D	1	4.B FE	10,000,000	98.7510	9,875,100	10,000,000	10,000,000					7.158	7.158	MS	216,728	715,800	03/06/2015	03/12/2045
221602-AC-9	COSTA RICA GOVERNMENT SR UNSEC		D		4.B FE	11,351,500	97.8750	11,108,813	11,350,000	11,351,346		(25)			7.000	6.999	AO	192,004	794,500	04/01/2014	04/04/2044
221625-AK-2	IVORY COAST SR UNSEC		D	1	3.C FE	8,101,305	100.2780	9,085,187	9,060,000	8,397,070		28,470			5.750	7.330	JD	1,447	1,591,285	12/22/2015	12/31/2032
221625-AP-1	IVORY COAST SR UNSEC		B		3.C FE	2,229,207	108.2160	2,464,078	2,277,000	2,277,000				(166,300)	5.125	5.125	JUN	63,943	124,297	06/08/2017	06/15/2025
226775-AF-1	CROATIA SR UNSEC		D		2.C FE	12,411,044	105.6220	13,229,156	12,525,000	12,507,798		12,840			5.500	5.615	AO	166,478	688,875	11/09/2015	04/04/2023
226775-AG-9	CROATIA SR UNSEC		D		2.C FE	17,745,655	109.5990	19,590,857	17,875,000	17,846,596		12,339			6.000	6.082	JJ	461,771	1,072,500	11/09/2015	01/26/2024
25714P-CV-8	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	19,538,000	108.1010	21,620,200	20,000,000	19,819,046		52,326			5.500	5.826	JJ	470,556	1,100,000	01/04/2016	01/27/2025
25714P-DJ-4	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	6,522,378	113.9010	7,147,288	6,275,000	6,396,595		(25,884)			6.875	6.323	JJ	182,149	431,406	06/29/2016	01/29/2026
25714P-DW-5	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	5,000,000	106.0010	5,300,050	5,000,000	5,000,000					6.500	6.500	FA	122,778	325,000	02/08/2018	02/15/2048
25714P-EG-9	DOMINICAN REPUBLIC SERIES 144A		D		3.C FE	9,671,000	98.7500	9,578,750	9,700,000	9,671,187		187			5.300	5.325	JJ	228,489	124,550	12/09/2021	01/21/2041
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	21,945,660	106.3780	23,403,204	22,000,000	21,974,339		5,440			3.125	3.154	MN	110,764	687,500	04/25/2016	05/03/2026
29135L-AF-7	ABU DHABI GOVT INT'L SERIES 144A		D		1.C FE	9,763,500	102.0420	10,204,240	10,000,000	9,774,454		4,950			3.125	3.249	MS	78,993	312,500	09/23/2019	09/30/2049
29135L-AJ-9	ABU DHABI GOVT INT L SERIES 144A		D		1.C FE	12,930,292	116.4790	15,666,399	13,450,000	12,946,018		9,314			3.875	4.100	AO	108,581	521,188	04/08/2020	04/16/2050
29646A-AB-2	ESKOM HOLDINGS SOC LTD SR UNSEC		D		5.B FE	18,083,342	103.2500	19,152,875	18,550,000	18,362,442		51,533			7.125	7.495	FA	513,990	1,321,688	09/29/2015	02/11/2025
29646A-AC-0	ESKOM HOLDINGS SOC LTD GOVT GTD.		D		3.C FE	35,750,000	107.7500	38,520,625	35,750,000	35,750,000					6.350	6.350	FA	889,132	2,270,125	08/02/2018	08/10/2028
29646A-AD-8	ESKOM HOLDINGS SOC LTD SR UNSEC		D		5.B FE	10,700,000	107.5260	11,505,282	10,700,000	10,700,000					8.450	8.450	FA	354,125	904,150	08/02/2018	08/10/2028
298785-DV-5	EUROPEAN INVESTMENT BANK SR UNSEC		D		1.A FE	163,470	137.6030	206,405	150,000	158,878		(449)			4.875	4.311	FA	2,763	7,313	11/20/2008	02/15/2036
31808L-AA-0	FINNVERA PLC GOVT GTD.		D		1.B FE	14,887,650	103.9920	15,598,731	15,000,000	14,958,418		11,506			2.375	2.460	JD	26,719	356,250	05/28/2015	06/04/2025
374422-AB-9	REPUBLIC OF GHANA SR UNSEC		D		4.C FE	7,052,784	100.1480	7,247,934	7,237,223	7,196,715		22,763			7.875	8.256	FA	227,973	569,931	08/01/2013	08/07/2023
37443G-AM-3	REPUBLIC OF GHANA SERIES 144A		D		4.C FE	4,954,200	81.1370	4,056,850	5,000,000	4,954,684		484			8.625	8.749	AO	100,625	215,625	03/29/2021	04/07/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
401494-AE-9	REPUBLIC OF GUATEMALA SR UNSEC		D		3.C FE	11,820,235	101.6010	12,090,519	11,900,000	11,895,565		9,952			5.750	5.839	JD	47,517	684,250	05/29/2012	06/06/2022
401494-AF-6	REPUBLIC OF GUATEMALA SR UNSEC		D		3.C FE	10,241,541	107.3510	11,191,342	10,425,000	10,324,983		13,629			4.875	5.059	FA	194,817	508,219	11/17/2015	02/13/2028
401494-AN-9	REPUBLIC OF GUATEMALA SR UNSEC		D		3.C FE	2,868,750	105.2510	3,157,530	3,000,000	2,932,015		13,688			4.500	5.089	MN	21,750	135,000	11/21/2016	05/03/2026
401494-AP-4	REPUBLIC OF GUATEMALA SR UNSEC		D		3.C FE	6,543,593	104.8510	6,972,592	6,650,000	6,584,250		10,426			4.375	4.583	JD	21,012	290,938	02/09/2018	06/05/2027
401494-AU-3	REPUBLIC OF GUATEMALA SERIES 144A		D	1	3.C FE	3,947,049	99.8750	4,044,938	4,050,000	3,947,783		734			4.650	4.850	AO	43,943		09/30/2021	10/07/2041
438180-AH-4	HONDURAS GOVERNMENT SR UNSEC		D		4.A FE	6,580,000	108.0010	6,912,064	6,400,000	6,526,972		(21,422)			6.250	5.787	JJ	180,000	400,000	05/24/2019	01/19/2027
445545-AL-0	HUNGARY SR UNSEC		D		2.B FE	16,550,656	108.6090	17,214,527	15,850,000	16,062,485		(89,675)			5.375	4.729	MS	227,183	851,938	11/17/2015	03/25/2024
445545-AM-8	HUNGARY SERIES 144A		D		2.B FE	11,342,335	98.3850	11,314,252	11,500,000	11,346,313		3,978			2.125	2.279	MS	67,882		09/14/2021	09/22/2031
445545-AN-6	HUNGARY SERIES 144A		D		2.B FE	8,556,665	98.3750	8,779,933	8,925,000	8,558,701		2,036			3.125	3.344	MS	77,474		09/14/2021	09/21/2051
455780-AX-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,487,500	139.3870	18,120,281	13,000,000	12,611,519		13,644			6.625	6.943	FA	320,576	861,250	09/12/2008	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	7,162,500	152.3190	11,423,895	7,500,000	7,231,303		7,924			7.750	8.154	JJ	264,792	581,250	06/17/2008	01/17/2038
455780-BJ-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	20,280,389	125.2270	26,047,168	20,800,000	20,360,667		11,769			5.250	5.423	JJ	497,467	1,092,000	04/21/2016	01/17/2042
455780-BL-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	52,891,500	102.9700	58,126,297	56,450,000	55,864,631		431,039			3.375	4.211	AO	402,206	1,905,188	04/21/2016	04/15/2023
455780-BM-7	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	19,602,400	117.3990	23,479,827	20,000,000	19,667,468		8,887			4.625	4.750	AO	195,278	925,000	04/08/2013	04/15/2043
455780-BQ-8	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	18,023,681	109.4840	19,843,887	18,125,000	18,099,283		11,541			5.875	5.950	JJ	491,011	1,064,844	01/07/2014	01/15/2024
455780-BR-6	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,200,000	147.8800	14,787,955	10,000,000	11,921,521		(45,395)			6.750	5.266	JJ	311,250	675,000	10/17/2014	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	13,759,767	107.7660	14,979,480	13,900,000	13,849,501		15,220			4.125	4.254	JJ	264,390	573,375	09/09/2015	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,350,000	124.2160	12,421,644	10,000,000	9,416,116		12,248			5.125	5.578	JJ	236,319	512,500	11/17/2015	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	4,979,950	111.6210	5,581,027	5,000,000	4,990,969		1,992			4.750	4.800	JJ	114,132	237,500	12/01/2015	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,880,276	138.0990	13,740,895	9,950,000	9,887,156		1,150			5.950	6.000	JJ	284,501	592,025	04/21/2016	01/08/2046
455780-CB-0	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,325,646	120.9760	11,371,775	9,400,000	9,331,200		1,351			4.750	4.800	JJ	202,165	446,500	07/11/2017	07/18/2047
455780-CE-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	28,882,098	114.3830	33,313,926	29,125,000	28,900,665		4,541			4.350	4.400	JJ	598,276	1,266,938	12/04/2017	01/11/2048
455780-CR-5	REPUBLIC OF INDONESIA		D		2.B FE	5,066,200	103.3250	5,166,234	5,000,000	5,066,064		(136)			3.500	3.426	FA	66,597		10/27/2021	02/14/2050
455780-CS-3	REPUBLIC OF INDONESIA		D		2.B FE	13,467,248	112.4100	15,203,506	13,525,000	13,475,158		4,675			3.850	3.900	AO	109,928	520,713	04/06/2020	10/15/2030
4581X0-CE-6	INTER-AMERICAN DEVEL BK SR UNSEC		D		1.A FE	19,511,471	138.1410	27,213,711	19,700,000	19,540,261		4,202			4.375	4.433	JJ	375,873	861,875	01/16/2014	01/24/2044
465138-7N-9	STATE OF ISRAEL SR UNSEC		D		1.E FE	55,572,083	127.8750	70,906,688	55,450,000	55,563,113		(3,671)			4.500	4.484	JJ	1,046,619	2,495,250	12/19/2014	01/30/2043
46513A-GA-2	STATE OF ISRAEL SR UNSEC		D		1.E FE	24,947,168	101.7110	25,621,051	25,190,000	25,175,957		27,552			4.000	4.115	JD	2,799	1,007,600	01/23/2012	06/30/2022
46513C-XR-2	STATE OF ISRAEL SR UNSEC		D		1.E FE	745,715	105.6710	792,536	750,000	748,034		433			2.875	2.942	MS	6,289	21,563	04/21/2016	03/16/2026
46513J-XN-6	STATE OF ISRAEL		D		1.E FE	20,041,593	108.0060	22,195,151	20,550,000	20,061,119		10,117			3.375	3.509	JJ	319,809	693,563	01/08/2020	01/15/2050
46513Y-JJ-8	STATE OF ISRAEL SR UNSEC		D		1.E FE	27,028,980	122.3880	33,381,327	27,275,000	27,046,777		4,776			4.125	4.178	JJ	512,543	1,125,094	01/10/2018	01/17/2048
465410-BZ-0	REPUBLIC OF ITALY		D		2.C FE	19,923,800	109.6900	21,937,948	20,000,000	19,926,845		1,411			4.000	4.022	AO	164,444	800,000	10/09/2019	10/17/2049
465410-CC-0	ITALY GOV T INT BOND		D		2.C FE	52,483,000	106.8020	53,401,217	50,000,000	52,478,142		(4,858)			3.875	3.600	MN	296,007		11/17/2021	05/06/2051
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC		D		1.E FE	7,376,468	104.2650	7,715,578	7,400,000	7,389,239		4,675			3.000	3.069	MS	67,217	222,000	03/05/2019	03/12/2024
486661-AE-1	REPUBLIC OF KAZAKHSTAN SR UNSEC		D		2.B FE	8,921,250	107.1570	10,287,091	9,600,000	9,371,013		74,757			3.875	4.798	AO	79,567	372,000	06/04/2015	10/14/2024
486661-AF-8	REPUBLIC OF KAZAKHSTAN SR UNSEC		D		2.B FE	1,632,500	122.7820	2,455,640	2,000,000	1,668,182		6,465			4.875	6.250	AO	20,854	97,500	07/15/2015	10/14/2044
486661-AG-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		D		2.B FE	20,704,650	112.5980	23,645,496	21,000,000	20,875,884		30,755			5.125	5.309	JJ	478,333	1,076,250	11/10/2015	07/21/2025
491798-AE-4	REPUBLIC OF KENYA SR UNSEC		D		4.B FE	18,739,044	105.6270	19,540,995	18,500,000	18,558,372		(23,366)			6.875	6.727	JD	24,731	1,271,875	12/22/2015	06/24/2024
491798-AG-9	REPUBLIC OF KENYA SR UNSEC		D		4.B FE	1,525,000	107.5780	1,640,565	1,525,000	1,525,000					7.250	7.250	FA	37,776	110,563	02/21/2018	02/28/2028
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC		D		1.A FE	56,774,440	103.1660	58,598,174	56,800,000	56,791,461		2,627			2.125	2.130	FA	469,389	1,207,000	02/04/2015	02/11/2025
50048M-BZ-2	KOMMUNALBANKEN AS SR UNSEC		D		1.A FE	9,936,600	103.1490	10,314,921	10,000,000	9,977,483		6,495			2.125	2.196	AO	40,139	212,500	04/16/2015	04/23/2025
50048M-CS-7	KOMMUNALBANKEN AS UNSEC		D		1.A FE	998,680	102.4620	1,024,623	1,000,000	999,333		261			2.000	2.028	JD	667	20,000	06/12/2019	06/19/2024
50064F-AK-0	REPUBLIC OF KOREA SR UNSEC		D		1.C FE	19,758,200	105.0840	21,016,757	20,000,000	19,952,105		26,868			3.875	4.023	MS	236,806	775,000	09/04/2013	09/11/2023
50064F-AL-8	REPUBLIC OF KOREA SR UNSEC		D		1.C FE	120,602,397	129.9810	157,244,555	120,975,000	120,658,319		8,428			4.125	4.143	JD	291,096	4,990,219	06/03/2014	06/10/2044
50065R-AF-4	KOREA HOUSING FINANCE CO COVERED		D		1.B FE	3,714,384	101.5880	3,784,153	3,725,000	3,723,133		2,198			3.000	3.062	AO	18,935	111,750	10/25/2017	10/31/2022
500769-EX-8	KFW GOVT GTD.		D		1.A FE	25,373,330	100.1310	25,433,274	25,400,000	25,399,804		2,987			2.625	2.637	JJ	288,925	666,750	01/19/2012	01/25/2022
500769-FH-2	KFW GOVT GTD.		D		1.A FE	43,797,323	101.2200	44,789,850	44,250,000	44,212,411		48,888			2.000	2.114	AO	213,875	885,000	09/26/2012	10/04/2022
501499-AB-3	KUWAIT INTL BOND SR UNSEC		D		1.E FE	40,922,495	108.8910	44,999,206	41,325,000	41,097,210		39,026			3.500	3.617	MS	405,789	1,446,375	03/13/2017	03/20/2027
536878-AG-6	REPUBLIC OF LITHUANIA SR UNSEC		D		1.F FE	4,181,485	100.4510	4,173,739	4,155,000	4,155,571		(6,762)			6.625	6.461	FA	114,695	275,269	04/21/2016	02/01/2022
617726-AF-1	KINGDOM OF MOROCCO SR UNSEC		D		3.A FE	35,765,165	102.2950	36,723,833	35,900,000	35,884,852		15,423			4.250	4.296	JD	88,024	1,525,750	05/22/2013	12/11/2022
617726-AG-9	KINGDOM OF MOROCCO SR UNSEC		D		3.A FE	32,648,690	110.2700	36,389,100	33,000,000	32,709,029		6,984			5.500	5.571	JD	104,712	1,815,000	12/28/2018	12/11/2042
617726-AL-8	KINGDOM OF MOROCCO SERIES 144A		D		3.A FE	7,666,890	95.3040	7,338,408	7,700,000	7,669,325		2,328			3.000	3.043	JD	10,267	231,000	12/08/2020	12/15/2032
62987B-AB-8	REPUBLIC OF NAMIBIA SR UNSEC		D		3.C FE	19,500,471	104.8960	20,743,184	19,775,000	19,637,781		31,401			5.250	5.453	AO	178,799	1,038,188	05/28/2019	10/29/2025
63983T-AZ-8	NEDER WATERSCHAPSBANK SR UNSEC		D		1.A FE	12,001,318	100.4430	12,103,382	12,050,000	12,047,905		7,330			1.875	1.937	AO	48,326	225,938	04/09/2015	04/14/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63983T-BB-0	NEDER WATERSCHAPSBANK SR UNSEC		D		1.A FE	5,215,550	104.5470	5,227,330	5,000,000	5,099,491		(22,412)			2.375	1.883	MS	31,997	118,750	08/03/2016	03/24/2026
65412A-CD-2	REPUBLIC OF NIGERIA SR UNSEC		D		4.C FE	8,752,259	103.1840	9,183,376	8,900,000	8,867,968		19,129			6.375	6.626	JJ	266,351	567,375	12/17/2014	07/12/2023
65412A-EK-4	REPUBLIC OF NIGERIA SR UNSEC		D		4.B FE	12,947,200	100.9940	13,129,220	13,000,000	12,994,151		11,514			5.625	5.720	JD	8,125	731,250	06/20/2017	06/27/2022
65412J-AC-7	REPUBLIC OF NIGERIA SR UNSEC		D		4.B FE	5,775,000	99.6490	5,754,730	5,775,000	5,775,000					6.500	6.500	MN	34,409	375,375	11/20/2017	11/28/2027
65412J-AD-5	REPUBLIC OF NIGERIA SR UNSEC		D		4.B FE	9,680,000	98.1300	9,616,740	9,800,000	9,701,651		8,513			7.143	7.308	FA	248,894	700,014	05/24/2019	02/23/2030
682051-AE-7	OMAN GOV INTERNTL BOND SR UNSEC		D		3.C FE	28,764,698	104.7050	30,233,569	28,875,000	28,810,551		10,511			5.375	5.425	MS	487,165	1,552,320	03/01/2017	03/08/2027
698299-AD-6	REPUBLIC OF PANAMA SR UNSEC		D		2.B FE	5,735,500	134.5500	6,727,500	5,000,000	5,313,188		(42,245)			8.875	7.512	MS	112,170	443,750	02/23/2005	09/30/2027
698299-AV-6	REPUBLIC OF PANAMA SR UNSEC		D		2.B FE	20,112,950	119.7510	23,950,200	20,000,000	20,037,961		(7,966)			7.125	7.070	JJ	601,667	1,425,000	04/04/2006	01/29/2026
698299-AW-4	REPUBLIC OF PANAMA SR UNSEC		D		2.B FE	25,784,120	133.7500	34,367,063	25,695,000	25,754,288		(3,149)			6.700	6.671	JJ	741,229	1,721,565	03/22/2007	01/26/2036
698299-BD-5	REPUBLIC OF PANAMA SR UNSEC		D	1	2.B FE	9,704,131	106.1510	10,376,260	9,775,000	9,752,806		7,565			4.000	4.089	MS	107,525	391,000	09/15/2014	09/22/2024
698299-BE-3	REPUBLIC OF PANAMA SR UNSEC		D	1	2.B FE	789,283	105.9010	847,208	800,000	795,720		1,231			3.750	3.929	MS	8,750	30,000	04/21/2016	03/16/2025
698299-BF-0	REPUBLIC OF PANAMA SR UNSEC		D	1	2.B FE	10,874,367	107.8510	11,836,647	10,975,000	10,917,070		8,080			3.875	3.972	MS	122,859	425,281	04/21/2016	03/17/2028
698299-BG-8	REPUBLIC OF PANAMA SR UNSEC		D		2.B FE	23,162,094	110.2500	25,744,478	23,351,000	23,173,521		3,860			4.500	4.551	MN	134,268	1,050,795	12/28/2018	05/15/2047
698299-BK-9	REPUBLIC OF PANAMA SR UNSEC		D	2	2.B FE	19,046,571	103.5010	19,716,941	19,050,000	19,047,270		293			3.160	3.162	JJ	264,202	601,980	07/17/2019	01/23/2030
699149-AA-8	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	10,538,500	103.2510	11,022,044	10,675,000	10,655,495		17,355			4.625	4.803	JJ	213,945	493,719	11/16/2015	01/25/2023
699149-AB-6	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	9,758,000	122.8750	11,980,313	9,750,000	9,757,118		(144)			6.100	6.094	FA	231,292	594,750	08/07/2014	08/11/2044
699149-AC-4	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	6,749,389	110.8750	7,428,625	6,700,000	6,725,375		(5,220)			5.000	4.901	AO	70,722	335,000	11/18/2016	04/15/2026
715638-AS-1	REPUBLIC OF PERU SR UNSEC		D		2.A FE	33,586,658	119.1260	39,508,138	33,165,000	33,296,853		(31,628)			7.350	7.221	JJ	1,083,390	2,437,628	07/06/2009	07/21/2025
715638-AU-6	REPUBLIC OF PERU SR UNSEC		D		2.A FE	33,161,500	136.2510	43,600,320	32,000,000	32,815,561		(35,488)			6.550	6.273	MS	622,978	2,096,000	04/28/2011	03/14/2037
715638-BM-3	REPUBLIC OF PERU SR UNSEC		D		2.A FE	25,433,204	140.5010	30,629,218	21,800,000	25,104,210		(53,450)			5.625	4.664	MN	146,469	1,226,250	03/19/2015	11/18/2050
715638-BU-5	REPUBLIC OF PERU SR UNSEC		D		2.A FE	13,785,371	109.8760	15,190,357	13,825,000	13,803,702		3,280			4.125	4.156	FA	199,598	570,281	04/21/2016	08/25/2027
715638-DE-9	REPUBLIC OF PERU		D	1	2.A FE	5,825,117	101.5010	5,912,433	5,825,000	5,825,010		(2)			2.392	2.392	JJ	61,152	139,334	04/16/2020	01/23/2026
715638-DU-3	REPUBLIC OF PERU		D	1	2.A FE	15,782,786	99.6000	15,806,520	15,870,000	15,783,488		702			3.000	3.054	JJ	78,028		12/20/2021	01/15/2034
718286-AY-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	1,663,875	155.1430	2,637,435	1,700,000	1,678,867		1,658			9.500	9.726	FA	66,843	161,500	05/09/2005	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	13,886,600	145.4990	20,369,865	14,000,000	13,933,649		4,877			7.750	7.824	JJ	503,319	1,085,000	08/03/2006	01/14/2031
718286-BC-0	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	25,751,407	112.2580	29,400,410	26,190,000	26,111,070		39,168			7.500	7.680	MS	523,800	1,964,250	10/02/2006	09/25/2024
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	21,575,000	124.1110	24,822,125	20,000,000	21,205,508		(57,878)			5.000	4.435	JJ	466,667	1,000,000	10/21/2014	01/13/2037
718286-BY-2	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	5,170,000	106.4390	5,502,889	5,170,000	5,170,000					4.200	4.200	JJ	96,507	217,140	01/10/2014	01/21/2024
718286-CA-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	500,000	109.0900	545,449	500,000	500,000					3.700	3.700	MS	6,167	18,500	04/21/2016	03/01/2041
718286-CG-0	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	9,973,600	112.5190	11,251,886	10,000,000	9,980,425		2,387			3.750	3.782	JJ	173,958	375,000	01/07/2019	01/14/2029
731011-AT-9	REPUBLIC OF POLAND SR UNSEC		D		1.G FE	4,975,938	102.6410	5,645,277	5,500,000	5,422,334		61,494			3.000	4.213	MS	47,667	165,000	08/23/2013	03/17/2023
74727P-AL-5	STATE OF QATAR SR UNSEC		D	1	1.D FE	20,715,366	147.5040	30,621,830	20,760,000	20,722,553		1,078			6.400	6.417	JJ	594,197	1,328,640	11/17/2009	01/20/2040
74727P-AP-6	STATE OF QATAR SR UNSEC		D	1	1.D FE	19,790,200	100.2200	20,044,000	20,000,000	19,998,688		25,060			4.500	4.630	JJ	402,500	900,000	11/29/2011	01/20/2022
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.D FE	21,969,786	106.4970	23,642,334	22,200,000	22,088,780		22,979			3.250	3.373	JD	58,121	721,500	05/25/2016	06/02/2026
74727P-AV-3	STATE OF QATAR SR UNSEC		D		1.D FE	6,148,875	126.3140	7,578,840	6,000,000	6,140,007		(3,118)			4.625	4.467	JD	22,354	277,500	12/28/2018	06/02/2046
74727P-AX-9	STATE OF QATAR SR UNSEC		D		1.D FE	6,977,110	114.8200	8,037,400	7,000,000	6,984,396		2,093			4.500	4.541	AO	59,500	315,000	04/12/2018	04/23/2028
74727P-BB-6	STATE OF QATAR SR UNSEC		D		1.D FE	22,560,000	131.0640	29,554,932	22,550,000	22,559,549		(168)			4.817	4.814	MS	322,853	1,086,234	03/07/2019	03/14/2049
74727P-BD-2	STATE OF QATAR SERIES 144A		D		1.D FE	3,443,445	112.1300	3,868,485	3,450,000	3,444,401		566			3.750	3.773	AO	26,953	129,375	04/07/2020	04/16/2030
74727P-BE-0	STATE OF QATAR SERIES 144A		D		1.D FE	6,000,000	124.2290	7,453,752	6,000,000	6,000,000					4.400	4.400	AO	55,000	264,000	04/07/2020	04/16/2050
760942-AS-1	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	15,703,080	151.0010	23,728,362	15,714,043	15,705,008		292			7.625	7.630	MS	332,832	1,198,196	11/14/2006	03/21/2036
760942-AY-8	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	22,340,000	118.3760	27,226,480	23,000,000	22,407,361		12,419			4.125	4.292	MN	108,052	948,750	09/28/2015	11/20/2045
760942-AZ-5	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	35,167,500	105.8760	37,296,227	35,226,328	35,213,405		6,649			4.500	4.521	FA	603,251	1,585,185	08/07/2013	08/14/2024
760942-BA-9	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	26,949,207	132.0510	34,967,105	26,480,000	26,911,109		(7,301)			5.100	4.990	JD	48,767	1,350,480	07/13/2016	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	28,626,908	112.3760	32,448,570	28,875,000	28,749,812		22,567			4.375	4.475	AO	224,583	1,263,281	04/21/2016	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.C FE	6,786,519	131.1260	9,014,913	6,875,000	6,789,578		1,031			4.975	5.053	AO	67,456	342,031	04/12/2018	04/20/2055
77586R-AA-8	ROMANIA SR UNSEC		D		2.C FE	13,391,382	100.5270	13,420,328	13,350,000	13,350,550		(5,367)			6.750	6.708	FA	360,450	901,125	02/28/2012	02/07/2022
77586R-AB-6	ROMANIA SR UNSEC		D		2.C FE	25,384,010	105.0500	26,945,325	25,650,000	25,599,842		28,832			4.375	4.500	FA	402,117	1,122,188	02/14/2013	08/22/2023
77586R-AC-4	ROMANIA SR UNSEC		D		2.C FE	11,093,437	130.9920	14,802,119	11,300,000	11,117,847		3,761			6.125	6.261	JJ	305,689	692,125	02/03/2014	01/22/2044
77586R-AD-2	ROMANIA SR UNSEC		D		2.C FE	3,381,115	106.4880	3,641,903	3,420,000	3,410,358		4,345			4.875	5.021	JJ	73,637	166,725	01/14/2014	01/22/2024
77586R-AF-7	ROMANIA SR UNSEC		D		2.C FE	11,848,221	117.8960	14,128,681	11,984,000	11,855,621		2,224			5.125	5.200	JD	27,297	614,180	06/07/2018	06/15/2048
77586R-AJ-9	ROMANIA SERIES 144A		D		2.C FE	4,981,250	99.8460	4,992,300	5,000,000	4,981,453		203			4.000	4.022	FA	76,111		10/26/2021	02/14/2051
78307A-DC-4	RUSSIAN FEDERATION SR UNSEC		D		2.C FE	8,958,824	100.7580	9,269,699	9,200,000	9,189,478		40,165			4.500	4.959	AO	100,050	414,000	08/12/2015	04/04/2022
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC		D		2.C FE	17,891,220	130.2500	23,887,850	18,340,000	17,964,675		9,554			5.625	5.798	AO	249,309	1,031,625	03/28/2012	04/04/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78307A-DG-5	RUSSIAN FEDERATION SR UNSEC		D		2.C FE	2,499,000	105.2800	2,947,840	2,800,000	2,727,475		39,025			4.875	6.506	MS	39,813	136,500	12/12/2014	09/16/2023
80413T-AB-5	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.F FE	35,598,449	106.5030	38,421,029	36,075,000	35,825,452		46,929			3.250	3.407	AO	211,690	1,172,438	10/19/2016	10/26/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.F FE	35,187,385	117.1760	42,066,184	35,900,000	35,252,213		13,726			4.500	4.623	AO	291,688	1,615,500	10/19/2016	10/26/2046
80413T-AE-9	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.F FE	24,707,750	108.8700	27,217,500	25,000,000	24,813,024		26,456			3.625	3.762	MS	294,531	906,250	09/27/2017	03/04/2028
80413T-AH-2	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.F FE	32,812,560	116.5160	38,450,280	33,000,000	32,860,104		13,607			4.500	4.562	AO	305,250	1,485,000	04/10/2018	04/17/2030
80413T-AQ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.F FE	14,809,350	102.8870	15,433,050	15,000,000	14,835,511		13,869			2.750	2.876	FA	169,583	412,500	01/21/2020	02/03/2032
80413T-AT-6	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.F FE	4,962,600	107.3900	5,369,500	5,000,000	4,967,797		3,099			3.250	3.335	AO	31,146	162,500	04/15/2020	10/22/2030
80413T-AV-1	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.F FE	9,910,500	97.4760	9,747,600	10,000,000	9,916,471		5,971			2.250	2.336	FA	93,125	112,500	01/26/2021	02/02/2033
80413T-AZ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.F FE	6,932,500	98.4530	6,891,696	7,000,000	6,932,538		38			3.250	3.301	MN	27,806		12/22/2021	11/17/2051
831588-AB-4	SLOVAK REPUBLIC SR UNSEC		D		1.F FE	36,253,900	101.4840	36,534,096	36,000,000	36,011,872		(30,243)			4.375	4.288	MN	175,000	1,575,000	10/10/2012	05/21/2022
831594-AB-2	REPUBLIC OF SLOVENIA SR UNSEC		D		1.F FE	20,577,590	103.9120	21,431,933	20,625,000	20,622,701		2,408			5.500	5.514	AO	204,818	1,134,375	04/21/2016	10/26/2022
836205-AL-8	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	25,755,125	102.0300	27,037,950	26,500,000	26,467,409		75,874			5.875	6.183	MN	134,064	1,556,875	08/04/2009	05/30/2022
836205-AP-9	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	7,060,027	105.8800	7,517,480	7,100,000	7,067,076		867			6.250	6.292	MS	139,288	443,750	03/01/2011	03/08/2041
836205-AQ-7	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	32,081,250	105.1880	33,817,942	32,150,000	32,130,101		9,049			4.665	4.697	JJ	683,241	1,499,798	12/09/2015	01/17/2024
836205-AR-5	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	25,242,164	110.4960	28,038,360	25,375,000	25,329,876		9,994			5.875	5.927	MS	434,811	1,490,781	04/21/2016	09/16/2025
836205-AS-3	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	5,747,500	95.4580	5,727,480	6,000,000	5,762,782		4,885			5.375	5.685	JJ	140,646	322,500	05/24/2019	07/24/2044
836205-AT-1	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,501,479	106.5000	13,498,875	12,675,000	12,590,040		17,364			4.875	5.051	AO	132,163	617,906	04/07/2016	04/14/2026
836205-AV-6	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	15,575,000	90.5000	14,095,375	15,575,000	15,575,000					5.000	5.000	AO	170,892	778,750	09/29/2016	10/12/2046
836205-AW-4	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,300,000	105.3000	12,951,900	12,300,000	12,300,000					4.850	4.850	MS	155,766	596,550	09/19/2017	09/27/2027
836205-AX-2	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	5,000,000	95.8000	4,790,000	5,000,000	5,000,000					5.650	5.650	MS	73,764	282,500	09/19/2017	09/27/2047
836205-AY-0	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	11,499,080	111.3800	12,808,700	11,500,000	11,500,004					5.875	5.875	JD	16,891	675,625	05/15/2018	06/22/2030
85227S-AQ-9	REPUBLIC OF SRI LANKA SR UNSEC		D		5.B FE	6,234,400	51.2680	5,126,800	10,000,000	6,234,400		268	3,763,867		6.850	6.855	MN	110,361	685,000	10/27/2015	11/03/2025
85227S-AT-3	REPUBLIC OF SRI LANKA SR UNSEC		D		5.B FE	2,498,018	50.2860	2,074,298	4,125,000	2,498,018			1,626,983		6.200	6.200	MN	35,521	255,750	05/04/2017	05/11/2027
85227S-AW-6	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	6,447,936	50.1960	5,345,874	10,650,000	5,345,874	(1,102,062)		4,202,064		6.750	6.750	AO	145,772	718,875	04/11/2018	04/18/2028
857524-AB-8	REPUBLIC OF POLAND SR UNSEC		D		1.G FE	25,514,073	100.9870	25,499,319	25,250,000	25,257,699		(33,732)			5.000	4.861	MS	343,681	1,262,500	08/23/2013	03/23/2022
857524-AC-6	REPUBLIC OF POLAND SR UNSEC		D		1.G FE	29,758,200	105.7240	31,717,140	30,000,000	29,941,959		26,520			4.000	4.099	JJ	530,000	1,200,000	01/16/2014	01/22/2024
896292-AG-4	TRINIDAD & TOBAGO SR UNSEC		D		3.B FE	12,682,380	108.2510	14,072,630	13,000,000	12,867,654		19,851			5.875	6.097	MN	93,347	763,750	04/29/2009	05/17/2027
896292-AH-2	TRINIDAD & TOBAGO UNSEC		D		3.B FE	7,000,000	102.0010	7,140,070	7,000,000	7,000,000					4.375	4.375	JJ	140,365	306,250	12/11/2013	01/16/2024
896292-AJ-8	TRINIDAD & TOBAGO SR UNSEC		D		3.B FE	8,600,000	102.2510	8,793,586	8,600,000	8,600,000					4.500	4.500	FA	158,025	387,000	07/28/2016	08/04/2026
900123-AT-7	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	513,682	103.9700	519,850	500,000	511,166		(542)			8.000	7.713	FA	15,222	40,000	04/21/2016	02/14/2034
900123-AW-0	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	27,566,850	100.6260	28,175,168	28,000,000	27,884,052		32,050			7.375	7.527	FA	837,472	2,065,000	10/20/2006	02/05/2025
900123-AY-6	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	21,017,050	93.6440	20,601,680	22,000,000	21,287,790		27,951			6.875	7.244	MS	436,944	1,512,500	01/09/2007	03/17/2036
900123-BB-5	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	4,822,850	96.7490	4,837,470	5,000,000	4,861,269		4,280			7.250	7.550	MS	116,806	362,500	02/27/2008	03/05/2038
900123-BG-4	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	4,587,458	90.0800	4,188,720	4,650,000	4,601,754		1,280			6.750	6.850	MN	27,028	313,875	01/05/2010	05/30/2040
900123-BJ-8	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	5,068,490	83.0000	4,067,000	4,900,000	5,039,606		(3,961)			6.000	5.752	JJ	136,383	294,000	04/21/2016	01/14/2041
900123-BY-5	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	4,999,204	100.0000	5,050,000	5,050,000	5,048,508		6,350			5.125	5.257	MS	69,017	258,813	04/21/2016	03/25/2022
900123-BZ-2	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	16,659,482	100.6500	16,657,575	16,550,000	16,559,513		(12,454)			6.250	6.168	MS	272,960	1,034,375	02/08/2012	09/26/2022
900123-CB-4	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	18,019,595	76.5200	13,964,900	18,250,000	18,053,255		5,119			4.875	4.958	AO	185,352	889,688	01/07/2015	04/16/2043
900123-CF-5	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	19,453,196	97.5000	19,110,000	19,600,000	19,559,739		16,525			5.750	5.850	MS	309,925	1,127,000	01/22/2014	03/22/2024
900123-CG-3	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	7,508,539	88.2940	5,628,743	6,375,000	7,399,427		(21,884)			6.625	5.400	FA	157,206	422,344	04/28/2016	02/17/2045
900123-CJ-7	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	22,917,789	89.4900	21,030,150	23,500,000	23,231,474		55,022			4.250	4.545	AO	213,622	998,750	09/14/2015	04/14/2026
900123-CL-2	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	11,640,530	94.1180	11,082,395	11,775,000	11,697,074		12,295			6.000	6.150	MS	188,400	706,500	01/18/2017	03/25/2027
900123-CP-3	REPUBLIC OF TURKEY SR UNSEC		D		4.B FE	28,108,460	89.4760	25,299,339	28,275,000	28,164,958		14,899			5.125	5.200	FA	539,385	1,449,094	01/09/2018	02/17/2028
91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC		D		2.B FE	10,959,522	133.3760	14,956,785	11,214,000	11,040,353		8,208			6.750	6.934	MS	197,647	756,945	02/02/2009	09/27/2034
91086Q-AV-0	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	30,877,809	124.2510	38,468,110	30,960,000	30,892,455		1,694			6.050	6.069	JJ	884,510	1,873,080	04/06/2010	01/11/2040
91086Q-BB-3	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	25,356,750	108.8760	28,307,760	26,000,000	25,414,291		12,524			4.750	4.911	MS	387,653	1,235,000	12/21/2015	03/08/2044
91086Q-BC-1	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	8,813,537	105.2510	9,318,924	8,854,000	8,845,703		4,489			4.000	4.056	AO	87,556	354,160	09/23/2013	10/02/2023
91086Q-BF-4	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	15,047,592	106.9510	16,096,126	15,050,000	15,047,881		47			4.600	4.601	JJ	303,843	692,300	01/12/2015	01/23/2046
91086Q-BG-2	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	9,967,600	109.7510	10,975,100	10,000,000	9,985,240		3,277			4.125	4.165	JJ	183,333	412,500	01/13/2016	01/21/2026
91087B-AC-4	UNITED MEXICAN STATES SR UNSEC		D		2.B FE	16,747,562	110.5010	18,566,378	16,802,000	16,770,698		5,243			4.150	4.190	MS	180,131	697,283	03/17/2017	03/28/2027
91087B-AM-2	UNITED MEXICAN STATES		D	1	2.B FE	3,069,000	97.5010	2,925,030	3,000,000	3,062,733		(6,037)			2.659	2.403	MN	8,199	79,770	12/16/2020	05/24/2031
91087B-AQ-3	UNITED MEXICAN STATES		D	1	2.B FE	29,681,586	103.6250	30,776,625	29,700,000	29,681,586					4.280	4.285	FA	483,747	423,720	04/06/2021	08/14/2041
917288-BK-7	REPUBLICA ORIENT URUGUAY		D	2	2.C FE	5,823,724	115.1260	5,785,082	5,025,000	5,709,499		(76,751)			4.375	2.481	JJ	96,487	219,844	06/24/2020	01/23/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92671C-AA-6	SOCIALIST REP OF VIETNAM SR UNSEC		D		3.B FE	10,596,875	108.1930	11,771,365	10,880,000	10,775,703		32,693			4.800	5.162	MN	60,928	522,240	12/22/2015	11/19/2024
A00620-27-5	RUSSIAN FEDERATION SR UNSEC		D		2.B FE	5,037,200	126.5040	6,325,200	5,000,000	5,035,063		(650)			5.250	5.200	JD	5,833	262,500	09/20/2017	06/23/2047
A09863-41-3	REPUBLIC OF AZERBAIJAN SR UNSEC		D		3.B FE	4,793,750	108.9360	5,446,800	5,000,000	4,846,651		18,464			5.125	5.684	MS	85,417	256,250	12/19/2018	09/01/2029
AR7769-41-7	IVORY COAST SR UNSEC		B		3.C FE	3,690,445	99.1640	3,386,946	3,415,500	3,415,500				(249,450)	6.625	6.514	MAR	176,682	237,149	03/15/2018	03/22/2048
AR7898-94-3	RUSSIAN FEDERATION SR UNSEC		D		2.B FE	18,985,422	110.0810	21,355,753	19,400,000	19,105,203		33,703			4.375	4.625	MS	235,764	848,750	03/16/2018	03/21/2029
AV3038-58-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		B		2.B FE	10,039,932	109.2000	10,940,570	10,018,800	10,018,800				(731,720)	2.375	2.375	NOV	34,551	242,116	11/05/2018	11/09/2028
AX8956-90-3	ROMANIA UNSEC		B		2.C FE	11,099,335	105.1070	11,966,455	11,385,000	11,253,916		8,292		(821,215)	3.500	3.586	APR	298,037	411,618	03/27/2019	04/03/2034
AZ2272-02-1	REPUBLIC OF SERBIA SERIES 144A		B		3.A FE	13,927,002	96.4200	13,172,900	13,662,000	13,581,871		(21,852)		(323,279)	1.500	1.571	JUN	89,633	106,114	12/14/2021	06/26/2029
BM7280-60-5	IVORY COAST SERIES 144A		B		3.C FE	8,270,040	96.0640	7,382,398	7,684,875	7,849,142		839		(502,346)	4.875	4.522	JAN	406,288		02/08/2021	01/30/2032
BN5341-07-6	BANQUE OUEST AFRICAINE D		B		2.B FE	12,562,634	105.0150	12,494,000	11,897,325	11,793,649		7,936		(776,920)	2.750	2.823	JAN	308,353		01/14/2021	01/22/2033
BN6167-92-6	REPUBLIC OF CHILE		B	2	1.F FE	19,024,073	89.8830	16,245,209	18,073,688	17,864,884		5,913		(1,165,101)	1.250	1.294	JAN	212,923		01/19/2021	01/22/2051
B02494-43-9	REPUBLIC OF SERBIA		B		3.A FE	14,908,175	92.9870	13,762,511	14,800,500	14,244,082		22,568		(686,661)	1.650	2.018	MAR	203,395		12/14/2021	03/03/2033
B09736-33-7	ROMANIA		B		2.C FE	10,080,122	89.2010	8,632,184	9,677,250	9,644,400		965		(436,688)	2.750	2.754	APR	191,026		04/07/2021	04/14/2041
BP1537-42-5	REPUBLIC OF PHILIPPINES		B		2.B FE	9,792,950	99.2170	9,245,639	9,318,623	9,271,667		2,768		(524,051)	1.200	1.244	APR	75,979		04/21/2021	04/28/2033
BR4457-19-7	REPUBLIC OF SERBIA		B		3.A FE	6,490,428	91.3250	5,926,490	6,489,450	6,284,814		3,328		(208,942)	2.050	2.292	SEP	36,448		09/16/2021	09/23/2036
BS3790-13-3	REPUBLIC OF PERU		B	1	2.B FE	5,896,961	98.1610	5,811,344	5,920,200	5,829,264		657		(68,354)	1.950	2.060	NOV	14,233		11/10/2021	11/17/2036
LW2131-24-8	RUSSIAN FEDERATION SR UNSEC		D		2.B FE	13,237,000	109.2500	13,547,000	12,400,000	12,820,418		(85,924)			4.750	3.904	MN	55,628	589,000	09/22/2016	05/27/2026
LW3759-19-5	REPUBLIC OF INDONESIA SR UNSEC		B		2.B FE	30,177,363	116.1290	33,053,217	28,462,500	30,062,993		(216,851)		(2,219,025)	3.750	2.766	JUN	587,770	1,136,672	10/11/2016	06/14/2028
P93960-AD-7	TRINIDAD & TOBAGO SR UNSEC		D		2.C FE	835,000	108.2510	1,082,510	1,000,000	926,486		10,728			5.875	7.565	MN	7,181	58,750	04/23/2009	05/17/2027
X7360W-BD-3	ROMANIA ROMANIA		B		2.C FE	10,069,084	94.0000	9,738,729	10,360,350	10,330,668		612		(754,436)	3.375	3.363	JAN	323,796	372,312	01/21/2020	01/28/2050
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC		D		2.C FE	10,636,984	113.1540	16,990,073	15,015,000	13,704,611		118,986			7.500	8.654	MS	284,659	1,126,125	02/13/2003	03/31/2030
Y39427-DV-1	INDIAN RAILWAY FINANCE SR UNSEC		D		2.C FE	9,586,430	106.4100	10,641,000	10,000,000	9,726,005		39,549			3.835	4.363	JD	19,175	383,500	04/11/2018	12/13/2027
Y6421X-AV-0	NTPC LTD SR UNSEC		D		2.C FE	49,213,241	102.4880	52,320,080	51,050,000	50,843,770		259,427			4.750	5.305	AO	592,747	2,424,875	01/28/2014	10/03/2022
Y6421X-BY-3	NTPC LTD SR UNSEC		D		2.C FE	10,299,563	106.6930	10,669,293	10,000,000	10,140,134		(30,545)			4.250	3.881	FA	147,569	425,000	04/12/2016	02/26/2026
Z06408-29-8	KINGDOM OF MOROCCO SERIES 144A		B		3.A FE	3,719,324	97.1270	3,317,373	3,415,500	3,524,646		(10,938)		(183,740)	2.000	1.598	MAR	51,841	34,893	02/04/2021	09/30/2030
ZP6060-54-2	REPUBLIC OF PHILIPPINES		B		2.B FE	9,943,153	99.0790	10,152,171	10,246,500	10,209,836		4,889		(745,180)	0.700	0.751	FEB	65,241	75,679	01/21/2020	02/03/2029
Z07314-31-8	KINGDOM OF MOROCCO		B		3.A FE	22,572,323	91.7500	22,980,623	25,047,000	24,839,739		17,062		(1,716,045)	1.500	1.585	NOV	36,027	373,412	02/04/2021	11/27/2031
ZR7973-31-9	REPUBLIC OF KAZAKHSTAN SERIES 144A		B		2.B FE	9,714,170	99.7200	8,492,118	8,515,980	9,035,792		(40,705)		(660,027)	1.500	0.985	SEP	32,547	129,967	12/16/2020	09/30/2034
ZS0616-84-8	ARAB REPUBLIC OF EGYPT SR UNSEC		B		4.B FE	5,050,562	92.3300	4,730,276	5,123,250	5,123,250				(374,175)	6.375	6.375	APR	237,126	341,080	04/04/2019	04/11/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,405,226,027	XXX	4,787,810,110	4,460,704,783	4,418,215,919	(1,102,062)	3,800,494	9,592,914	(13,313,655)	XXX	XXX	XXX	63,688,361	203,444,200	XXX	XXX
1099999. Total - All Other Government Bonds						4,405,226,027	XXX	4,787,810,110	4,460,704,783	4,418,215,919	(1,102,062)	3,800,494	9,592,914	(13,313,655)	XXX	XXX	XXX	63,688,361	203,444,200	XXX	XXX
13063B-N8-1	CALIFORNIA ST State of California 4.988 04/0			1	1.D FE	74,205,070	105.5080	77,632,772	73,580,000	73,702,801		(87,450)			4.988	4.857	AO	917,543	3,670,170	08/21/2015	04/01/2039
20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1			1	1.D FE	31,755,188	129.9340	40,994,022	31,550,000	31,678,147		(9,088)			5.850	5.796	MS	543,449	1,845,675	12/21/2010	03/15/2032
20772J-AA-0	CONNECTICUT ST State of Connecticut 5.295 10/			1	1.D FE	13,853,908	122.5800	16,149,980	13,175,000	13,568,672		(41,024)			5.295	4.828	AO	174,404	697,616	10/09/2013	10/01/2029
20772J-AB-8	CONNECTICUT ST State of Connecticut 5.305 10/			1	1.D FE	5,161,250	125.1200	6,255,984	5,000,000	5,092,785		(8,260)			5.305	5.040	AO	66,313	265,250	07/28/2011	10/01/2030
20772J-AC-6	CONNECTICUT ST State of Connecticut 5.09 10/0			1	1.D FE	34,921,257	115.6560	40,415,846	34,945,000	34,928,000		1,222			5.090	5.096	AO	444,675	1,778,701	12/20/2010	10/01/2030
20772K-EY-1	CONNECTICUT ST State of Connecticut 3.85 09/1				1.D FE	6,000,000	110.9120	6,654,746	6,000,000	6,000,000					3.850	3.850	MS	68,017	231,000	08/16/2018	09/15/2027
20772K-EZ-8	CONNECTICUT ST State of Connecticut 3.9 09/15				1.D FE	5,500,000	112.4020	6,182,113	5,500,000	5,500,000					3.900	3.900	MS	63,158	214,500	08/16/2018	09/15/2028
20772K-KB-4	CONNECTICUT ST SERIES A				1.D FE	3,330,000	104.6400	3,484,499	3,330,000	3,330,000					2.627	2.627	JJ	43,740	92,339	05/29/2020	07/01/2029
20772K-KC-2	CONNECTICUT ST SERIES A				1.D FE	5,000,000	104.8270	5,241,356	5,000,000	5,000,000					2.677	2.677	JJ	66,925	141,286	05/29/2020	07/01/2030
419791-YX-0	HAWAII ST State of Hawaii 5.53 02/01/203			1	1.C FE	10,055,000	127.0870	12,708,711	10,000,000	10,029,342		(2,817)			5.530	5.485	FA	230,417	553,000	02/10/2010	02/01/2030
452151-LF-8	ILLINOIS ST State of Illinois 5.1 06/01/20				2.B FE	75,732,848	115.5880	87,893,442	76,040,000	75,862,272		10,956			5.100	5.127	JD	323,170	3,878,040	01/14/2008	06/01/2033
452152-QW-4	ILLINOIS ST State of Illinois 5.52 04/01/2			1	2.B FE	35,000,000	121.0230	42,358,117	35,000,000	35,000,000					5.520	5.520	AO	483,000	1,932,000	04/02/2013	04/01/2038
57582P-UT-5	MASSACHUSETTS ST Commonwealth of Massachus 4.91			1	1.B FE	25,121,750	119.6760	29,918,998	25,000,000	25,060,248		(6,692)			4.910	4.871	MN	204,583	1,227,500	05/07/2010	05/01/2029
605580-4X-4	MISSISSIPPI ST State of Mississippi 5.669 10/			1	1.C FE	22,300,000	137.1070	30,574,803	22,300,000	22,300,000					5.669	5.669	AO	316,047	1,264,187	10/15/2009	10/01/2034
605580-5T-2	MISSISSIPPI ST State of Mississippi 5.445 11/			1	1.C FE	11,066,492	136.9850	13,506,759	9,860,000	10,706,064		(44,025)			5.445	4.590	MN	89,480	536,877	04/12/2012	11/01/2035
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/			1	1.C FE	33,056,630	126.4800	41,738,466	33,000,000	33,040,761		(2,251)			5.245	5.231	MN	288,475	1,730,850	08/07/2013	11/01/2034
605581-CD-7	MISSISSIPPI ST State of Mississippi 2.827 12/			1	1.C FE	1,250,000	104.9450	1,311,817	1,250,000	1,250,000					2.827	2.827	JD	2,945	35,338	08/15/2012	12/01/2024
641461-K8-0	NEVADA ST State of Nevada 4.25 10/01/204			1	1.B FE	15,892,960	106.2370	16,997,883	16,000,000	15,908,552		2,505			4.250	4.291	AO	170,000	680,000	06/03/2014	10/01/2043
677521-CV-6	OHIO ST State of Ohio 5.412 09/01/2028			1	1.B FE	4,000,000	123.5930	4,943,722	4,000,000	4,000,000					5.412	5.412	MS	72,160	216,480	02/24/2010	09/01/2028
677521-CX-2	OHIO ST State of Ohio 5.462 09/01/2030			1	1.B FE	10,000,000	129.5380	12,953,808	10,000,000	10,000,000					5.462	5.462	MS	182,067	546,200	02/24/2010	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68583R-BW-1	OREGON ST CMNTY CLG DISTS Oregon Community College 5.53			1	1.F FE	45,261,940	116.1060	51,957,408	44,750,000	44,955,357		(25,727)			5.530	5.445	JD	6,874	2,474,675	02/23/2004	06/30/2028
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.68				1.C FE	7,403,640	117.9870	7,291,575	6,180,000	6,771,254		(78,293)			5.680	3.993	JD	975	351,024	06/27/2012	06/30/2028
686053-DR-7	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.52			1	1.C FE	29,179,750	114.3560	33,374,688	29,185,000	29,182,966		254			5.528	5.529	JD	4,482	1,613,347	03/07/2007	06/30/2028
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61			1	1.C FE	22,850,474	113.0890	26,445,777	23,384,937	23,142,593		29,917			5.617	5.811	JD	3,649	1,313,532	06/19/2008	06/30/2028
68608K-A3-2	OREGON ST State of Oregon 5.382 08/01/20			1	1.B FE	7,455,630	134.7920	9,435,449	7,000,000	7,352,326		(12,339)			5.382	4.950	FA	156,975	376,740	07/14/2011	08/01/2039
68608K-NF-1	OREGON ST State of Oregon 5.902 08/01/20			1	1.B FE	25,669,100	134.2370	33,559,260	25,000,000	25,505,068		(18,234)			5.902	5.711	FA	614,792	1,475,500	02/01/2010	08/01/2038
882722-KF-7	TEXAS ST State of Texas 5.517 04/01/203			1	1.A FE	11,033,800	140.7060	14,070,604	10,000,000	10,822,867		(30,085)			5.517	4.809	AO	137,925	551,700	09/12/2013	04/01/2039
882722-VP-3	TEXAS ST State of Texas 4.631 04/01/203			1	1.A FE	12,000,000	122.1390	14,656,684	12,000,000	12,000,000					4.631	4.631	AO	138,930	555,720	09/23/2010	04/01/2033
882723-B9-9	TEXAS ST State of Texas 3.938 10/01/203			1	1.A FE	8,490,000	110.1890	9,355,065	8,490,000	8,490,000					3.938	3.938	AO	83,584	334,336	10/15/2015	10/01/2033
882723-C2-3	TEXAS ST State of Texas 4.028 10/01/203			1	1.A FE	5,000,000	110.3620	5,518,091	5,000,000	5,000,000					4.028	4.028	AO	50,350	201,400	10/15/2015	10/01/2034
882723-C3-1	TEXAS ST State of Texas 4.108 10/01/203			1	1.A FE	3,500,000	110.4750	3,866,633	3,500,000	3,500,000					4.108	4.108	AO	35,945	143,780	10/15/2015	10/01/2035
882723-PX-1	TEXAS ST State of Texas 3.693 10/01/202			1	1.A FE	3,000,000	106.9270	3,207,820	3,000,000	3,000,000					3.693	3.693	AO	27,698	110,790	06/26/2014	10/01/2029
882723-PY-9	TEXAS ST State of Texas 3.858 10/01/203			1	1.A FE	7,260,000	107.3720	7,795,175	7,260,000	7,260,000					3.858	3.858	AO	70,023	280,091	06/26/2014	10/01/2030
882723-PZ-6	TEXAS ST State of Texas 3.908 10/01/203			1	1.A FE	7,460,000	107.5060	8,019,960	7,460,000	7,460,000					3.908	3.908	AO	72,884	291,537	06/26/2014	10/01/2031
882723-QA-0	TEXAS ST State of Texas 3.958 10/01/203			1	1.A FE	12,460,000	107.6410	13,412,041	12,460,000	12,460,000					3.958	3.958	AO	123,292	493,167	06/26/2014	10/01/2032
882723-QB-8	TEXAS ST State of Texas 4.008 10/01/203			1	1.A FE	7,105,000	107.7750	7,657,441	7,105,000	7,105,000					4.008	4.008	AO	71,192	284,768	06/26/2014	10/01/2033
882724-HF-7	TEXAS ST State of Texas 3.952 10/01/203			2	1.A FE	22,500,000	113.9760	25,644,600	22,500,000	22,500,000					3.952	3.952	AO	222,300	889,200	08/29/2018	10/01/2037
882724-RM-1	TEXAS ST			2	1.A FE	9,000,000	106.0610	9,545,500	9,000,000	9,000,000					3.228	3.227	AO	72,630	290,520	04/08/2020	10/01/2039
928109-YL-5	VIRGINIA ST Commonwealth of Virginia 4.7 0			1	1.A FE	36,585,115	127.5620	45,692,655	35,820,000	36,435,549		(20,971)			4.700	4.561	JD	140,295	1,683,540	07/03/2013	06/01/2040
93974C-RF-9	WASHINGTON ST State of Washington 5.09 08/01			1	1.B FE	32,645,753	124.8250	40,124,884	32,145,000	32,490,781		(22,245)			5.090	4.965	FA	681,742	1,636,181	10/28/2013	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						739,062,555	XXX	868,549,154	731,769,937	736,391,405		(364,647)			XXX	XXX	XXX	7,467,105	36,888,557	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						739,062,555	XXX	868,549,154	731,769,937	736,391,405		(364,647)			XXX	XXX	XXX	7,467,105	36,888,557	XXX	XXX
021807-NB-4	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	4,020,000	100.8910	4,055,820	4,020,000	4,020,000					3.028	3.027	JD	10,144	20,964	08/25/2021	12/01/2044
021807-NC-2	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	10,819,335	101.1050	10,858,628	10,740,000	10,817,298		(2,037)			3.118	3.033	JD	27,906	57,673	09/07/2021	12/01/2048
074437-FL-3	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14			2	1.C FE	675,000	107.7280	727,166	675,000	675,000					4.145	4.145	FA	11,658	27,979	08/10/2018	08/01/2033
074437-FM-1	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12			2	1.C FE	2,216,835	107.6780	2,422,748	2,250,000	2,220,593		1,202			4.125	4.236	FA	38,672	92,813	08/10/2018	08/01/2038
074437-FN-9	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25			2	1.C FE	2,235,240	107.9940	2,429,870	2,250,000	2,236,542		431			4.250	4.295	FA	39,844	95,625	08/10/2018	08/01/2041
088281-2D-1	BEXAR CNTY TX			2	1.A FE	25,000,000	99.8980	24,974,440	25,000,000	25,000,000					2.863	2.862	JD	1,988		12/17/2021	06/15/2043
117349-RD-4	BRUNSWICK OH CITY SCH DIST SERIES A			2	1.C FE	4,500,000	104.1630	4,687,319	4,500,000	4,500,000					3.465	3.464	JD	12,994	155,925	12/04/2019	12/01/2049
161035-EG-1	CHARLOTTE NC City of Charlotte NC 3.6 07/01			1	1.A FE	2,094,802	103.6560	2,192,324	2,115,000	2,108,057		1,825			3.600	3.701	JJ	38,070	76,140	08/19/2013	07/01/2025
161285-SN-2	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	2,200,000	100.6110	2,213,441	2,200,000	2,200,000					2.959	2.958	FA	16,455		09/09/2021	08/01/2041
161285-SP-7	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	3,360,000	100.4450	3,374,968	3,360,000	3,360,000					3.009	3.008	FA	25,556		09/09/2021	08/01/2045
167486-FA-2	CHICAGO IL US GOVT SECURITIES			1	2.C FE	4,574,458	108.9000	4,987,620	4,580,000	4,577,152		318			6.050	6.061	JJ	138,545	277,090	01/15/2009	01/01/2029
167505-KH-8	CHICAGO IL BRD OF EDU Chicago Board of Educatio 6.13			1	3.B FE	33,005,669	123.4950	36,313,646	29,405,000	32,296,353		(95,379)			6.138	5.281	JD	150,407	1,804,879	02/05/2013	12/01/2039
167505-KK-1	CHICAGO IL BRD OF EDU Chicago Board of Educatio 1.75				3.B FE	41,711,579	95.6030	58,317,745	61,000,000	53,971,304		1,570,279			1.750	5.010	MJSD	47,444	1,067,500	11/28/2012	12/15/2025
172217-WS-6	CINCINNATI OH City of Cincinnati OH 4.29 12/			1	1.C FE	2,655,000	111.8120	2,968,621	2,655,000	2,655,000					4.290	4.290	JD	9,492	113,900	12/16/2015	12/01/2035
172217-WX-5	CINCINNATI OH City of Cincinnati OH 4.39 12/			1	1.C FE	5,000,000	112.1930	5,609,663	5,000,000	5,000,000					4.390	4.390	JD	18,292	219,500	12/16/2015	12/01/2040
186162-JG-9	CLEVELAND HEIGHTS & UNIV HEIGH			2	1.C FE	1,013,030	101.3620	1,013,618	1,000,000	1,012,623		(407)			3.039	2.884	JD	2,533	6,922	08/24/2021	12/01/2051
186392-EK-8	CLEVELAND OH MUNI SCH DIST Cleveland Municipal Schoo 5.02				1.C FE	21,200,000	127.9060	27,116,157	21,200,000	21,200,000					5.023	5.023	JD	88,740	1,064,876	06/11/2015	12/01/2040
189342-N2-0	CLOVIS CA UNIF SCH DIST SERIES B			2	1.C FE	10,462,846	102.3510	10,608,635	10,365,000	10,461,650		(1,195)			3.067	2.955	FA	45,918		11/17/2021	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
215687-HT-4	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 4.05			1	1.C FE	11,000,000	109.8550	12,084,048	11,000,000	11,000,000					4.050	4.050	JD	19,800	445,500	08/26/2016	12/15/2040
215813-HU-3	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 5.01				1.D FE	8,500,000	131.2390	11,155,279	8,500,000	8,500,000					5.019	5.019	JD	35,551	426,615	12/21/2016	12/01/2041
234667-JL-8	DALLAS CNTY TX HOSP DIST Dallas County Hospital Di 5.62			1	1.D FE	24,332,100	140.3690	28,073,786	20,000,000	23,711,999		(95,223)			5.621	4.326	FA	424,698	1,124,200	07/15/2014	08/15/2044
235308-UL-5	DALLAS TX INDEP SCH DIST Dallas Independent School 5.04			1	1.B FE	73,690,185	108.0920	79,556,073	73,600,000	73,623,098		(10,104)			5.049	5.033	FA	1,403,846	3,716,064	03/11/2014	08/15/2033
358233-CF-9	FRESNO CA UNIF SCH DIST SERIES B			2	1.D FE	17,500,000	101.3350	17,733,667	17,500,000	17,500,000					3.197	3.196	FA	24,866		11/24/2021	08/01/2045
358776-DZ-2	FRISCO TX City of Frisco TX 4.15 02/15/2			1	1.A FE	42,185,000	105.6110	44,552,203	42,185,000	42,185,000					4.150	4.150	FA	661,367	1,750,678	07/25/2014	02/15/2038
401784-YV-9	GUILFORD CNTY NC County of Guilford NC 3.934 03			1	1.A FE	8,007,560	100.3940	8,031,518	8,000,000	8,000,147		(888)			3.934	3.923	MS	104,907	314,720	03/13/2012	03/01/2032
438687-EQ-4	HONOLULU CITY & CNTY HI City & County of Honolulu 4.00			2	1.B FE	1,610,000	112.5000	1,811,250	1,610,000	1,610,000					4.004	4.004	MS	21,488	64,464	08/16/2018	09/01/2036
442331-3K-8	HOUSTON TX City of Houston TX 3.961 03/01				1.D FE	82,830,450	120.6810	99,935,928	82,810,000	82,828,781		(437)			3.961	3.960	MS	1,093,368	3,280,104	01/09/2018	03/01/2047
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.D FE	5,660,000	101.2820	5,732,544	5,660,000	5,660,000					3.114	3.113	JD	31,334		10/14/2021	12/01/2044
544646-XY-3	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75			1	1.E FE	2,720,646	120.6360	2,828,911	2,345,000	2,542,713		(21,794)			5.755	4.422	JJ	67,477	134,955	02/24/2012	07/01/2029
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75			1	1.E FE	57,448,132	130.1650	68,857,042	52,900,000	55,975,023		(178,542)			5.750	5.104	JJ	1,520,875	3,041,750	02/16/2012	07/01/2034
554885-K3-6	MACOMB CNTY MI County of Macomb MI 4.416 11/0			1	1.B FE	35,000,000	112.2040	39,271,544	35,000,000	35,000,000					4.416	4.416	MN	257,600	1,545,600	03/11/2015	11/01/2035
59333R-KK-9	MIAMI DADE CNTY FL SCH DIST			2	1.D FE	10,445,000	99.6080	10,404,084	10,445,000	10,445,000					2.950	2.949	MS	24,821		11/03/2021	03/15/2043
597502-CC-5	MIDLAND CNTY TX HOSP DIST SERIES A			2	1.D FE	15,123,448	100.9130	15,005,796	14,870,000	15,116,354		(7,094)			3.120	2.916	MN	135,317		09/01/2021	05/15/2051
60374Y-8B-6	MINNEAPOLIS MN City of Minneapolis MN 4.629 0			1	1.B FE	25,518,190	105.5710	26,920,684	25,500,000	25,504,653		(2,004)			4.629	4.620	MS	393,465	1,180,395	02/25/2014	03/01/2044
613035-M6-8	MONTGOMERY AL City of Montgomery AL 3.875 04			1	1.E FE	10,113,000	100.8550	10,085,467	10,000,000	10,003,493		(13,872)			3.875	3.731	AO	96,875	387,500	11/15/2012	04/01/2034
626905-PK-3	MURRIETA VLY CA UNIF SCH DIST			2	1.C FE	5,090,300	100.7010	5,035,055	5,000,000	5,087,732		(2,568)			3.054	2.845	MS	64,898		09/01/2021	09/01/2050
642714-AL-3	NEW BRITAIN CT City of New Britain CT 4.402 0			2	1.G FE	6,335,000	111.3730	7,055,497	6,335,000	6,335,000					4.402	4.402	MS	92,956	278,867	05/16/2018	03/01/2034
642714-AM-1	NEW BRITAIN CT City of New Britain CT 4.35 03			2	1.G FE	19,180,561	109.2670	21,164,929	19,370,000	19,201,341		6,454			4.350	4.423	MS	280,865	842,595	05/16/2018	03/01/2039
64966H-4K-3	NEW YORK NY City of New York NY 5.517 10/0			1	1.C FE	3,713,712	133.1990	4,342,284	3,260,000	3,595,544		(14,268)			5.517	4.592	AO	44,964	179,854	11/16/2011	10/01/2037
64966H-MV-9	NEW YORK NY City of New York NY 5.206 10/0			1	1.C FE	28,000,000	119.2440	33,388,354	28,000,000	28,000,000					5.206	5.206	AO	364,420	1,457,680	09/30/2009	10/01/2031
655867-SF-7	NORFOLK VA City of Norfolk VA 4.955 08/01			1	1.B FE	22,000,000	106.3660	23,400,588	22,000,000	22,000,000					4.955	4.955	FA	454,208	1,090,100	10/18/2013	08/01/2037
672325-P5-0	OAKLAND CA UNIF SCH DIST ALAME			2	1.E FE	15,840,000	101.7100	16,110,843	15,840,000	15,840,000					3.115	3.114	FA	79,495		10/21/2021	08/01/2040
68583R-DQ-2	OREGON ST CMNTY CLG DISTS				1.C FE	24,324,646	100.3250	24,163,353	24,085,000	24,320,374		(4,272)			2.945	2.871	JD	1,970	236,434	08/25/2021	06/30/2040
692039-SU-5	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	1,375,000	102.3490	1,407,305	1,375,000	1,375,000					3.077	3.076	FA	4,466		10/22/2021	08/01/2039
692039-SV-3	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	3,810,000	102.0370	3,887,608	3,810,000	3,810,000					3.177	3.176	FA	12,777		10/22/2021	08/01/2043
696735-RC-5	PALMDALE CA SCH DIST SERIES B			2	1.D FE	9,694,611	100.6920	9,661,428	9,595,000	9,691,435		(3,176)			2.948	2.825	FA	93,501		08/27/2021	08/01/2047
73723R-SQ-7	PORTSMOUTH VA City of Portsmouth VA 4.541 02			1	1.C FE	20,123,579	104.1510	21,168,595	20,325,000	20,173,881		6,810			4.541	4.610	FA	384,566	922,958	06/14/2013	02/01/2037
748508-B5-6	QUINCY MA			2	1.C FE	50,000,000	101.5310	50,765,320	50,000,000	50,000,000					2.990	2.989	JD	37,375		12/15/2021	12/15/2039
790109-ET-5	SAINT JAMES PARISH LA SCH DIST			2	1.C FE	1,834,506	100.5600	1,810,071	1,800,000	1,833,393		(1,113)			3.125	2.891	MS	23,906		08/24/2021	03/01/2046
796720-PQ-7	SAN BERNARDINO CA CMNTY CLG DI			2	1.B FE	3,020,790	100.2320	3,006,958	3,000,000	3,020,264		(526)			2.856	2.775	FA	34,748		09/15/2021	08/01/2049
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST			2	1.A FE	24,500,000	99.5080	24,379,563	24,500,000	24,500,000					2.760	2.759	FA	5,635		12/08/2021	08/01/2041
797683-HU-6	SAN FRANCISCO CA CMNTY CLG DIS SERIES A1			2	1.E FE	3,745,000	103.3280	3,869,633	3,745,000	3,745,000					3.165	3.163	JD	5,268	117,871	12/02/2020	06/15/2041
800851-SX-6	SANGER CA UNIF SCH DIST			2	1.C FE	6,716,470	97.8940	6,769,403	6,915,000	6,718,257		1,786			2.734	2.936	FA	78,773		10/13/2021	08/01/2042
801546-NT-5	SANTA CLARA CNTY CA County of Santa Clara CA 3.25			1	1.B FE	19,191,218	101.0750	21,872,585	21,640,000	19,858,964		88,467			3.250	4.000	FA	293,042	703,300	03/22/2013	08/01/2036
83412P-HP-0	SOLANO CNTY CA CMNTY CLG DIST SERIES A			2	1.C FE	2,000,000	99.9050	1,998,103	2,000,000	2,000,000					2.819	2.818	FA	13,312		09/16/2021	08/01/2041
915625-DT-1	UPPER CHICHESTER TWP PA			2	1.D FE	8,024,160	100.4160	8,033,255	8,000,000	8,023,182		(978)			2.976	2.940	MN	39,680	29,099	08/25/2021	11/01/2050
91882R-HM-7	VAL VERDE CA UNIF SCH DIST			2	1.C FE	6,320,000	100.3820	6,344,171	6,320,000	6,320,000					3.168	3.167	FA	21,134		11/12/2021	08/01/2043
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						893,267,058	XXX	986,547,154	901,155,000	902,967,200		1,221,695			XXX	XXX	XXX	9,474,272	28,353,089	XXX	XXX
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC				1.D	27,159,453	108.9450	29,296,318	26,890,924	27,138,916		(11,497)			3.660	3.609	MON	16,403	984,208	05/26/2020	08/25/2045
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						27,159,453	XXX	29,296,318	26,890,924	27,138,916		(11,497)			XXX	XXX	XXX	16,403	984,208	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						920,426,511	XXX	1,015,843,472	928,045,924	930,106,116		1,210,198			XXX	XXX	XXX	9,490,675	29,337,297	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010604-DE-3	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.52			1	2.A FE	2,800,000	112.9510	3,162,641	2,800,000	2,800,000					4.522	4.522	AO	31,654	126,616	02/24/2017	10/01/2035
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.72			1	2.A FE	11,520,000	112.5780	12,969,036	11,520,000	11,520,000					4.722	4.722	AO	135,994	543,974	02/24/2017	10/01/2040
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76				2.B FE	6,485,000	105.1700	6,820,242	6,485,000	6,485,000					7.760	7.760	MS	167,745	503,236	09/24/1999	09/01/2023
03255L-KK-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.F FE	57,025,000	99.6450	56,822,778	57,025,000	57,025,000					3.215	3.214	JJ	81,482		12/02/2021	07/01/2041
03255L-KL-2	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.F FE	25,015,000	97.2250	24,320,821	25,015,000	25,015,000					3.265	3.264	JJ	36,300		12/02/2021	07/01/2046
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC				2.C	77,811,352	100.0690	77,865,346	77,811,352	77,811,352					3.710	3.710	AO	721,700	4,386,334	03/24/2020	10/01/2049
047681-QN-4	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.E FE	12,357,032	117.5520	14,723,401	12,525,000	12,369,033		3,472			4.003	4.082	JD	22,283	501,376	05/17/2018	12/15/2046
047681-QS-3	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.F FE	5,375,000	114.9580	6,179,005	5,375,000	5,375,000					4.003	4.003	JD	9,563	215,161	12/01/2017	12/15/2037
047681-QT-1	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.15				1.F FE	4,000,000	119.0440	4,761,778	4,000,000	4,000,000					4.153	4.153	JD	7,383	166,120	12/01/2017	12/15/2046
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI Bay Area Toll Authority 6.263			1	1.C FE	22,500,000	159.8160	35,958,533	22,500,000	22,500,000					6.263	6.263	AO	352,294	1,409,175	10/28/2009	04/01/2049
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1			2	1.C FE	51,710,000	103.0230	53,272,940	51,710,000	51,710,000					3.552	3.551	AO	459,185	1,836,739	09/20/2019	04/01/2054
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-3			1	1.C FE	94,345,000	100.2640	94,593,920	94,345,000	94,345,000					3.126	3.125	AO	81,923		12/09/2021	04/01/2055
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI SERIES S-10			2	1.D FE	90,000,000	100.3060	90,275,688	90,000,000	90,000,000					3.276	3.275	AO	81,900		12/09/2021	04/01/2050
072868-AA-0	BAYLOR UNIV TX Baylor University 4.313 03/01/			1	1.E FE	68,577,502	115.5870	78,801,533	68,175,000	68,499,345		(10,226)			4.313	4.277	MS	980,129	2,940,388	04/06/2016	03/01/2042
088632-DC-5	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,264,350	102.4330	5,393,084	5,265,000	5,264,379		26			2.929	2.928	AO	38,553	184,197	11/12/2020	10/01/2040
088632-DD-3	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,000,000	102.1060	5,105,299	5,000,000	5,000,000					2.979	2.977	AO	37,238	177,913	07/08/2020	10/01/2042
114894-ZW-1	BROWARD CNTY ARPT SYS REVENUE SERIES C			1	1.E FE	29,400,000	102.6190	30,169,839	29,400,000	29,400,000					3.477	3.476	AO	255,560	1,022,238	11/01/2019	10/01/2043
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73			2	1.F FE	4,397,505	103.5690	4,660,619	4,500,000	4,412,120		4,137			3.731	3.902	AO	41,974	167,895	08/22/2018	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78			1	1.F FE	9,138,145	102.1550	9,459,536	9,260,000	9,149,388		3,483			3.787	3.872	AO	87,669	350,676	03/07/2019	04/01/2042
13032U-WS-3	CALIFORNIA ST HLTH FACS FING A SERIES B				1.F FE	50,000,000	100.1550	50,077,440	50,000,000	50,000,000					3.737	3.737	JD	155,708	1,868,500	09/25/2020	06/01/2047
13034A-C8-1	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.99				1.F FE	2,270,000	115.8740	2,630,336	2,270,000	2,270,000					3.990	3.990	JJ	45,287	90,573	05/02/2019	07/01/2039
13034A-C9-9	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 4.09				1.F FE	5,800,000	119.3210	6,920,605	5,800,000	5,800,000					4.090	4.090	JJ	118,610	237,220	05/02/2019	07/01/2049
13034A-NM-8	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67				1.F FE	5,096,813	111.5360	5,716,204	5,125,000	5,098,441		657			3.670	3.702	JJ	94,044	188,088	07/10/2019	07/01/2046
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE &				1.F FE	7,936,920	108.7600	8,548,550	7,860,000	7,935,705		(1,215)			3.460	3.402	JJ	135,978	83,098	05/12/2021	07/01/2051
13077D-BY-7	CALIFORNIA ST UNIV REVENUE California State Universi 3.89			1	1.D FE	89,075,650	115.0840	103,080,739	89,570,000	89,122,654		9,734			3.899	3.930	MN	582,056	3,492,334	04/25/2017	11/01/2047
13077D-FR-8	CALIFORNIA ST UNIV REVENUE California State Universi 3.99			2	1.D FE	23,840,000	108.9510	25,973,887	23,840,000	23,840,000					3.998	3.998	MN	158,854	953,123	07/13/2018	11/01/2038
13077D-FS-6	CALIFORNIA ST UNIV REVENUE California State Universi 4.24			2	1.D FE	41,665,000	109.2170	45,505,226	41,665,000	41,665,000					4.248	4.248	MN	294,988	1,769,929	07/13/2018	11/01/2050
13077D-QU-9	CALIFORNIA ST UNIV REVENUE SERIES B			1	1.D FE	7,753,200	99.4430	7,955,471	8,000,000	7,754,863		1,663			2.795	3.009	MN	37,267	57,142	10/20/2021	11/01/2041
13077D-QV-7	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	20,078,800	98.1700	19,634,044	20,000,000	20,075,642		(3,158)			2.845	2.799	MN	94,833	145,411	08/20/2021	11/01/2044
13077D-RV-6	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	64,775,143	100.2220	64,703,246	64,560,000	64,767,814		(7,329)			2.939	2.900	MN	316,236	484,896	08/23/2021	11/01/2052
152691-BC-4	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	13,800,000	102.3000	14,117,396	13,800,000	13,800,000					3.304	3.303	JD	73,459		10/21/2021	12/01/2041
152691-BD-2	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	62,760,000	103.2750	64,815,340	62,760,000	62,760,000					3.404	3.404	JD	344,190		10/21/2021	12/01/2051
16557H-GE-9	CHESTER CNTY PA HLTH & EDU FAC SERIES C				1.C FE	48,000,000	107.5220	51,610,411	48,000,000	48,000,000					3.314	3.314	JD	132,560	1,683,512	10/29/2020	06/01/2051
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89			1	1.C FE	25,000,000	140.8420	35,210,450	25,000,000	25,000,000					6.899	6.899	JD	143,729	1,724,750	07/30/2008	12/01/2040
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.2			1	1.C FE	4,819,646	136.7250	5,776,637	4,225,000	4,707,264		(14,644)			6.200	5.241	JD	21,829	261,950	08/13/2012	12/01/2040
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALES SERIES B				1.C FE	8,775,000	111.0520	9,744,812	8,775,000	8,775,000					3.912	3.912	JD	28,607	343,278	08/28/2020	12/01/2040

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE Colorado Bridge Enterpris 6.07			1	1.C FE	10,000,000	141.9230	14,192,340	10,000,000	10,000,000					6.078	6.078	JD	50,650	607,800	12/02/2010	12/01/2040
19645R-5R-8	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.3			2	1.B FE	5,260,000	109.4360	5,756,346	5,260,000	5,260,000					4.300	4.300	FA	94,242	226,180	03/30/2017	02/01/2040
19645R-5S-6	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.42			2	1.B FE	12,235,000	108.7030	13,299,810	12,235,000	12,235,000					4.420	4.420	FA	225,328	540,787	03/30/2017	02/01/2047
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS SERIES B				1.E FE	3,595,000	113.5240	4,081,197	3,595,000	3,595,000					3.846	3.846	MN	23,044	138,264	11/07/2019	11/01/2049
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74			1	1.E FE	6,655,000	111.7410	7,436,390	6,655,000	6,655,000					5.740	5.740	JD	31,833	381,997	03/05/2008	06/01/2027
20281P-KG-6	CMWLTH FING AUTH PA Commonwealth Financing Au 4.14			1	1.E FE	56,840,040	117.2390	66,855,289	57,025,000	56,870,091		6,278			4.144	4.167	JD	196,926	2,363,116	11/14/2016	06/01/2038
20281P-KL-5	CMWLTH FING AUTH PA Commonwealth Financing Au 4.01			1	1.E FE	17,568,460	113.9190	20,505,422	18,000,000	17,672,816		21,918			4.014	4.216	JD	60,210	722,520	11/10/2016	06/01/2033
20281P-KT-8	CMWLTH FING AUTH PA Commonwealth Financing Au 3.86				1.E FE	33,190,000	113.2590	37,590,546	33,190,000	33,190,000					3.864	3.864	JD	106,872	1,282,462	01/11/2018	06/01/2038
20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A				3.B FE	22,368,438	100.0000	22,359,888	22,360,000	22,368,430		(7)			2.800	2.812	MON	5,217		12/16/2021	12/25/2041
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A				4.B FE	49,278,887	100.0000	49,380,296	49,380,315	49,343,112		64,225			2.253	2.301	MON	15,450	660,396	11/17/2021	11/25/2039
20754R-AF-3	FANNIE MAE CAS SERIES 2021-R01 CLASS 1B1 144A				4.A FE	69,497,446	101.0330	70,171,942	69,454,800	69,496,375		(1,071)			3.150	3.163	MON	30,383	370,618	11/17/2021	10/25/2041
20754W-AF-2	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2C 144				4.B FE	26,221,603	100.1470	26,058,218	26,020,000	26,139,383		(82,220)			2.103	2.017	MON	7,599	279,292	07/16/2021	01/25/2040
231266-LF-2	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.874 1			1	1.B FE	55,103,950	136.7840	75,231,085	55,000,000	55,088,157		(2,265)			4.874	4.862	MN	446,783	2,680,700	11/19/2013	11/01/2043
231266-MJ-3	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.237 1			1	1.B FE	57,500,000	133.7790	76,923,178	57,500,000	57,500,000					4.237	4.237	MN	406,046	2,436,275	10/28/2014	11/01/2054
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	23,585,000	102.4890	24,172,017	23,585,000	23,585,000					3.089	3.088	MN	121,423	728,541	07/31/2020	11/01/2040
235036-8N-3	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	78,435,000	100.5290	78,849,694	78,435,000	78,435,000					2.843	2.842	MN	315,904		10/28/2021	11/01/2046
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02			1	1.B FE	77,358,343	140.0270	94,525,071	67,505,000	76,151,863		(170,652)			5.022	4.221	JD	282,508	3,390,101	09/18/2014	12/01/2048
235241-LX-2	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 4.92			1	1.B FE	44,551,118	132.7320	56,092,543	42,260,000	44,244,781		(63,408)			4.922	4.553	JD	173,336	2,080,037	03/13/2017	12/01/2041
249015-F4-5	DENTON TX UTILITY SYS REVENUE			2	1.C FE	15,000,000	100.7640	15,114,537	15,000,000	15,000,000					3.144	3.143	JD	39,300	91,700	08/27/2021	12/01/2050
249218-BC-1	DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24			1	1.D FE	101,522,670	117.4520	119,178,930	101,470,000	101,503,265		(2,645)			4.242	4.238	JD	191,305	4,304,357	10/08/2014	12/15/2037
250336-EZ-3	DESCHUTES CNTY OR HOSP FACS AU SERIES B				1.F FE	14,000,000	115.2800	16,139,162	14,000,000	14,000,000					3.985	3.985	JJ	278,950	385,881	10/09/2020	01/01/2050
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE District of Columbia 5.582 12/			1	1.B FE	15,000,000	127.8700	19,180,574	15,000,000	15,000,000					5.582	5.582	JD	69,775	837,300	12/03/2010	12/01/2035
25483V-PZ-1	DIST OF COLUMBIA REVENUE District of Columbia 4.332 06/			1	1.C FE	2,000,000	109.6310	2,192,618	2,000,000	2,000,000					4.332	4.332	JD	7,220	86,640	08/19/2015	06/01/2028
25483V-QA-5	DIST OF COLUMBIA REVENUE District of Columbia 4.482 06/			1	1.C FE	4,295,000	109.9240	4,721,229	4,295,000	4,295,000					4.482	4.482	JD	16,042	192,502	08/19/2015	06/01/2029
25483V-QB-3	DIST OF COLUMBIA REVENUE District of Columbia 4.582 06/			1	1.C FE	3,000,000	110.2260	3,306,785	3,000,000	3,000,000					4.582	4.582	JD	11,455	137,460	08/19/2015	06/01/2030
25483V-QC-1	DIST OF COLUMBIA REVENUE District of Columbia 5.041 06/			1	1.C FE	41,385,000	111.1500	45,999,295	41,385,000	41,385,000					5.041	5.041	JD	173,851	2,086,218	08/19/2015	06/01/2040
25483V-QD-9	DIST OF COLUMBIA REVENUE District of Columbia 4.931 06/			1	1.C FE	20,000,000	111.2930	22,258,564	20,000,000	20,000,000					4.931	4.931	JD	82,183	986,200	08/19/2015	06/01/2035
270618-GR-6	E BATON ROUGE PARISH LA SWR CO SERIES B				1.D FE	280,000	97.4560	272,878	280,000	280,000					1.693	1.693	FA	1,975	4,517	07/31/2020	02/01/2030
282089-AE-1	EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75			1	1.B FE	24,235,000	103.0990	24,985,921	24,235,000	24,235,000					5.750	5.750	AO	274,832	1,393,513	12/08/2010	04/20/2037
282659-BK-6	EL CAJON CA SERIES A			2	1.C FE	3,750,000	101.8660	3,819,973	3,750,000	3,750,000					3.284	3.282	AO	30,788	83,468	01/14/2021	04/01/2043
28337L-DS-4	EL PASO CNTY CO REVENUE County of El Paso CO 4.471 10/			1	1.D FE	10,000,000	118.6790	11,867,890	10,000,000	10,000,000					4.471	4.471	AO	111,775	447,100	05/27/2015	10/01/2035
28337L-DT-2	EL PASO CNTY CO REVENUE County of El Paso CO 4.671 10/			1	1.D FE	25,814,060	124.9040	32,281,369	25,845,000	25,817,395		616			4.671	4.678	AO	301,805	1,207,220	06/03/2015	10/01/2045

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29270C-YV-1	ENERGY N W WA ELEC REVENUE Energy Northwest 3.603 07/01/2			1	1.C FE	2,000,000	110.6960	2,213,923	2,000,000	2,000,000					3.603	3.603	JJ	36,030	72,060	08/16/2012	07/01/2027
29270C-YW-9	ENERGY N W WA ELEC REVENUE Energy Northwest 4.144 07/01/2			1	1.C FE	500,000	119.5650	597,826	500,000	500,000					4.144	4.144	JJ	10,360	20,720	08/16/2012	07/01/2037
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	4,010,000	99.7640	4,000,534	4,010,000	4,010,000					2.154	2.154	JJ	43,188	68,381	09/03/2020	07/01/2030
349507-AR-4	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.088 03			1	1.E FE	3,610,000	104.4370	3,770,188	3,610,000	3,610,000					4.088	4.088	MS	49,192	147,577	06/21/2017	03/01/2037
349507-AS-2	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.238 03			1	1.E FE	18,515,000	103.2450	19,115,769	18,515,000	18,515,000					4.238	4.238	MS	261,555	784,666	06/21/2017	03/01/2047
353205-AQ-0	FRANKLIN CNTY OH SPL OBLG County of Franklin OH 5.58 12/				1.B FE	14,835,000	125.2570	18,581,943	14,835,000	14,835,000					5.580	5.580	JD	68,983	827,793	09/19/2007	12/01/2032
35563K-AH-3	STACR 2019-DNA1 M2 EXCH FLT			4	1.A	34,578,514	101.1930	34,724,518	34,315,060	34,378,233		(43,929)			2.753	5.154	MON	13,120	954,985	07/10/2020	01/25/2049
35563K-BD-1	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS B1 144A			4	4.C FE	18,392,714	104.0380	18,390,808	17,677,000	18,166,055		(227,392)			4.753	2.395	MON	11,669	659,927	07/21/2021	01/25/2049
35563T-AP-6	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B 144				1.A	50,977,519	100.5250	51,431,134	51,162,536	51,079,142		101,622			2.253	2.450	MON	22,380	1,073,749	02/02/2021	12/25/2030
35563T-AV-3	FREDDIE MAC STACR 2018-DNA2 B1 SUB FLT			4	4.A FE	35,672,538	103.5040	36,226,341	35,000,000	35,436,873		(223,814)			3.803	3.195	MON	18,486	1,257,530	02/24/2021	12/25/2030
35563W-AC-8	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2B 144				1.A	39,805,001	101.0220	40,408,908	40,000,000	39,911,666		106,665			2.203	2.463	MON	17,109	890,752	01/19/2021	09/25/2048
35563W-BD-5	STACR SERIES 2018-DNA3 CLASS B1 144A			4	4.B FE	22,344,871	104.1190	21,834,869	20,971,000	21,658,999		(383,276)			4.003	4.924	MON	16,309	848,671	11/01/2019	09/25/2048
35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14				1.A	44,884,400	101.0050	44,442,006	44,000,000	44,549,277		(335,123)			3.792	2.721	MON	23,173	1,000,334	05/21/2021	10/25/2048
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A			4	3.C FE	36,271,875	106.0370	37,643,124	35,500,000	36,124,332		(154,244)			4.303	3.573	MON	21,215	1,259,749	05/04/2021	02/25/2047
35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A				3.C FE	29,057,920	99.8620	29,011,453	29,051,500	29,059,179		1,259			2.700	2.657	MON	10,893	345,653	10/04/2021	01/25/2051
35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144				4.A FE	25,241,961	100.1220	25,180,650	25,150,000	25,232,170		(9,791)			2.300	2.197	MON	11,246	199,108	12/06/2021	08/25/2033
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A				4.C FE	44,033,297	100.2440	44,224,748	44,117,186	44,044,678		11,381			3.050	3.112	MON	18,687	677,877	08/25/2021	08/25/2033
35564K-DX-4	FREDDIE MAC STACR SERIES 2021-DNA2 CLASS B1 144A				3.C FE	17,419,575	102.7230	17,853,202	17,380,000	17,415,461		(4,114)			3.450	3.391	MON	8,327	399,180	06/01/2021	08/25/2033
35564K-EL-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS M2 144A				2.C FE	30,427,335	101.7860	30,441,007	29,907,000	30,336,875		(90,460)			2.150	1.693	MON	8,929	383,902	06/08/2021	10/25/2033
35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A				3.C FE	30,377,717	103.6020	30,843,765	29,771,385	30,340,827		(36,889)			3.550	3.181	MON	23,484	574,276	11/29/2021	10/25/2033
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A				3.C FE	32,273,819	100.4410	32,264,605	32,123,039	32,269,167		(4,652)			3.100	2.997	MON	13,829	273,765	11/22/2021	01/25/2034
35564K-LU-1	FREDDIE MAC STACR SERIES 2021-DNA6 CLASS B1 144A				3.C FE	84,800,000	100.6270	85,331,671	84,800,000	84,800,000					3.450	3.473	MON	40,629	479,296	10/26/2021	10/25/2041
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A				4.A FE	27,502,500	101.5560	27,927,941	27,500,000	27,502,465		(35)			3.700	3.726	MON	14,131	127,107	11/15/2021	11/25/2041
35564R-BF-0	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS M3 144A			4	3.A FE	4,763,091	101.1390	4,788,910	4,735,000	4,750,743		(6,250)			2.353	3.308	MON	1,547	91,949	08/10/2021	02/25/2049
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A				4.A FE	17,020,838	103.8830	17,618,635	16,960,000	17,023,845		3,007			4.261	4.107	MON	10,038	567,318	10/29/2021	02/25/2049
35564T-BD-1	STACR 2019-DNA3 B1			4	4.B FE	19,357,421	101.1910	19,322,483	19,095,000	19,223,105		(105,545)			3.354	3.183	MON	8,894	605,086	03/03/2021	07/25/2049
35564W-AH-6	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS M2 144A				4.A FE	16,892,027	99.6500	16,948,018	17,007,503	16,952,433		60,406			2.253	2.423	MON	5,321	290,021	05/12/2021	11/25/2048
35565A-BD-1	FREDDIE MAC STACR SERIES 2019-DNA4 CLASS B1 144A			4	4.B FE	6,638,375	100.5970	6,689,730	6,650,000	6,646,117		4,910			2.803	4.549	MON	2,589	188,431	12/12/2019	10/25/2049
35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A			4	4.B FE	23,061,398	100.1860	23,309,214	23,266,000	23,158,129		86,802			2.603	3.158	MON	8,411	489,816	05/21/2021	02/25/2050
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A				4.C FE	8,583,181	104.4240	8,606,620	8,242,000	8,539,153		(44,028)			4.050	0.675	MON	4,636	151,803	10/13/2021	11/25/2050
35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A				4.A FE	26,799,789	100.6770	26,981,457	26,800,000	26,818,768		18,979			3.050	1.737	MON	11,352	443,332	10/18/2021	12/25/2050
358781-AV-4	FRISCO TX CMNTY DEV CORP SALES Frisco Community Developm 3.94			1	1.C FE	7,200,000	100.2890	7,220,786	7,200,000	7,200,000					3.940	3.940	FA	107,168	283,680	08/24/2012	02/15/2032
358782-BU-3	FRISCO TX ECON DEV CORP Frisco Economic Developm 3.94			1	1.C FE	7,625,000	100.2900	7,647,100	7,625,000	7,625,000					3.940	3.940	FA	113,494	300,425	08/24/2012	02/15/2032
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS SERIES B				1.C FE	103,100,000	102.0860	105,250,212	103,100,000	103,100,000					3.000	3.000	FA	962,267		08/27/2021	02/15/2054
362848-UR-2	GAINESVILLE FL UTILITIES SYS R City of Gainesville FL Ut 3.87				1.E FE	6,665,000	116.1730	7,742,946	6,665,000	6,665,000					3.875	3.875	AO	64,567	258,269	04/03/2019	10/01/2047
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B			2	1.D FE	7,633,504	100.3070	7,497,975	7,475,000	7,628,349		(5,155)			3.150	2.889	MS	78,488		08/24/2021	03/01/2051
368497-KK-8	GEISINGER PA AUTH HLTH SYS REV SERIES D				1.E FE	9,555,000	98.6970	9,430,527	9,555,000	9,555,000					3.500	3.500	AO	83,606	334,425	06/19/2020	04/01/2041
373541-Q2-0	GEORGIA ST MUNI ELEC AUTH Municipal Electric Author 6 01				1.G FE	9,204,511	126.4120	11,604,578	9,180,000	9,196,379		(814)			6.000	5.980	JJ	275,400	550,800	06/26/2007	01/01/2035
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T SERIES A			2	1.F FE	23,370,000	100.5950	23,509,033	23,370,000	23,370,000					3.356	3.355	AO	196,074	784,297	02/12/2020	10/01/2052
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T SERIES B			2	1.C FE	161,470,000	101.1790	163,373,376	161,470,000	161,470,000					3.236	3.235	AO	1,306,292	5,225,169	02/12/2020	10/01/2052
386442-UY-1	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.36			1	1.E FE	5,790,000	108.1520	6,261,978	5,790,000	5,790,000					4.365	4.365	JD	21,061	252,734	10/09/2014	06/01/2034
386442-UZ-8	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.54			1	1.E FE	13,035,000	107.4020	13,999,885	13,035,000	13,035,000					4.545	4.545	JD	49,370	592,441	10/09/2014	06/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
387883-KN-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5			1	1.C FE	10,102,296	122.4170	12,921,137	10,555,000	10,279,187		17,477			5.500	5.825	JJ	290,263	580,525	07/31/2007	01/01/2033
387883-PP-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.83			1	1.C FE	3,563,130	138.8810	4,166,434	3,000,000	3,438,814		(15,355)			5.830	4.624	JJ	87,450	174,900	02/22/2012	01/01/2040
387883-RD-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 3.91			1	1.C FE	10,000,000	114.7420	11,474,151	10,000,000	10,000,000					3.914	3.914	JJ	195,700	391,400	06/01/2012	01/01/2032
387883-RV-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.16			1	1.C FE	1,500,000	116.1400	1,742,100	1,500,000	1,500,000					4.164	4.164	JJ	31,230	62,460	06/01/2012	01/01/2035
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.58			1	1.C FE	19,000,000	127.7930	24,280,691	19,000,000	19,000,000					4.584	4.584	JJ	435,480	870,960	10/07/2015	01/01/2040
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33			1	1.C FE	14,126,140	123.5040	19,149,367	15,505,000	14,523,264		39,572			5.330	5.975	JJ	413,208	826,417	07/11/2007	01/01/2037
387892-UZ-3	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.42			1	1.C FE	8,708,211	141.0630	14,169,746	10,045,000	8,942,896		24,507			5.420	6.375	JJ	272,220	544,439	02/27/2008	01/01/2043
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE SERIES A			2	1.E FE	25,000,000	105.4490	26,362,208	25,000,000	25,000,000					3.506	3.505	JJ	438,250	913,021	06/05/2020	07/01/2044
39081H-CZ-3	GREAT LAKES MI WTR AUTH SEWAGE SERIES B				1.F FE	29,325,000	103.8530	30,454,848	29,325,000	29,325,000					2.615	2.614	JJ	383,424	798,801	06/05/2020	07/01/2036
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE SERIES B			2	1.F FE	5,000,000	108.1670	5,408,341	5,000,000	5,000,000					3.606	3.605	JJ	90,150	187,813	06/05/2020	07/01/2044
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP SERIES C			2	1.E FE	99,500,000	105.8110	105,281,597	99,500,000	99,500,000					3.473	3.472	JJ	1,727,818	3,925,985	05/01/2020	07/01/2041
392274-N4-4	GTR ORLANDO FL AVIATION AUTH A Greater Orlando Aviation 3.59			1	1.D FE	12,000,000	105.7190	12,686,225	12,000,000	12,000,000					3.594	3.594	AO	107,820	431,280	09/30/2016	10/01/2039
392397-DA-0	GTR WENATCHEE WA REGL EVENTS C			2	1.G FE	8,877,229	100.8610	8,850,550	8,775,000	8,873,983		(3,246)			3.363	3.194	MS	75,415		09/24/2021	09/01/2042
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67				1.G FE	10,800,000	119.1170	12,864,681	10,800,000	10,800,000					5.671	5.671	AO	153,117	612,468	02/23/2007	10/01/2032
40179P-AA-3	GUILFORD CNTY PUBLIC FACS CORP Guilford County Public Fa 4.56			1	1.B FE	1,016,380	100.6670	1,006,666	1,000,000	1,000,493		(1,952)			4.564	4.360	AO	11,410	45,640	03/19/2012	04/01/2032
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC				1.F FE	22,730,000	110.9200	25,212,141	22,730,000	22,730,000					3.756	3.756	JD	71,145	853,739	12/19/2019	06/01/2042
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	8,870,000	105.2650	9,337,012	8,870,000	8,870,000					3.344	3.343	MN	37,901	306,500	10/21/2020	11/15/2037
414008-CV-2	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	2,425,000	110.5720	2,681,374	2,425,000	2,425,000					3.906	3.906	MN	12,103	97,878	10/21/2020	11/15/2046
414009-PU-8	HARRIS CNTY TX CULTURAL EDU FA				1.E FE	5,345,000	97.5970	5,216,535	5,345,000	5,345,000					2.301	2.301	JJ	61,494	111,373	07/24/2020	07/01/2035
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B			2	1.D FE	6,830,000	101.2240	6,913,599	6,830,000	6,830,000					2.952	2.951	MN	32,483		10/21/2021	11/01/2042
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89			1	1.F FE	6,010,000	106.6760	6,411,210	6,010,000	6,010,000					3.894	3.894	JJ	117,015	234,029	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 4.14			1	1.F FE	17,280,000	107.0310	18,495,024	17,280,000	17,280,000					4.144	4.144	JJ	358,042	716,083	07/13/2017	07/01/2047
41978C-BK-0	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14			2	1.F FE	9,428,376	101.2320	9,515,782	9,400,000	9,422,281		(2,605)			3.140	3.104	JJ	147,580	295,160	09/05/2019	07/01/2047
419794-F4-9	HAWAII ST ARPTS SYS REVENUE SERIES B			2	1.E FE	30,168,850	104.1940	31,258,236	30,000,000	30,160,227		(8,623)			3.484	3.409	JJ	522,600	691,961	06/17/2021	07/01/2050
432275-AP-0	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.17			1	1.G FE	17,000,000	107.4960	18,274,340	17,000,000	17,000,000					5.170	5.170	AO	219,725	878,900	08/19/2015	10/01/2035
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.25			1	1.G FE	5,242,660	106.3320	5,587,766	5,255,000	5,244,380		298			5.250	5.267	AO	68,972	275,888	09/09/2015	10/01/2041
438701-XB-5	HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.11			1	1.C FE	4,845,000	110.0510	5,331,988	4,845,000	4,845,000					4.118	4.118	JJ	99,759	199,517	07/23/2015	07/01/2030
438701-XC-3	HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.56			1	1.C FE	5,625,000	111.5630	6,269,819	5,620,000	5,622,008		(519)			4.561	4.550	JJ	128,164	256,328	07/29/2015	07/01/2045
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.41			1	1.C FE	10,000,000	111.0510	11,105,091	10,000,000	10,000,000					4.411	4.411	JJ	220,550	441,100	07/23/2015	07/01/2035
44244C-TQ-0	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97			2	1.C FE	5,500,000	112.6260	6,194,417	5,500,000	5,500,000					3.973	3.973	MN	27,921	218,515	08/08/2018	11/15/2031
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17			2	1.C FE	1,275,000	111.8090	1,425,566	1,275,000	1,275,000					4.172	4.172	MN	6,797	53,193	08/08/2018	11/15/2038
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU Idaho State Building Auth 3.87			1	1.C FE	6,000,000	107.8830	6,472,997	6,000,000	6,000,000					3.870	3.870	MS	77,400	232,200	12/08/2017	09/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94				1.D FE	33,845,000	114.3170	38,690,704	33,845,000	33,845,000					3.944	3.944	FA	504,275	1,334,847	01/11/2018	08/15/2047
45204F-ED-3	ILLINOIS ST FIN AUTH REVENUE SERIES C				1.F FE	36,400,000	103.4130	37,642,339	36,400,000	36,400,000					3.510	3.510	MN	163,254	1,277,640	09/18/2020	05/15/2041
452227-FT-3	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2			1	2.A FE	76,233,780	108.2300	82,471,382	76,200,000	76,224,070		(1,220)			4.080	4.077	JD	138,176	3,108,960	08/01/2012	06/15/2036
452227-GL-9	ILLINOIS ST SALES TAX REVENUE State of Illinois 3.88 06/15/2			1	2.A FE	62,500,000	107.3800	67,112,588	62,500,000	62,500,000					3.880	3.880	JD	107,778	2,425,000	05/10/2013	06/15/2037
452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2			1	2.A FE	95,000,000	110.5430	105,015,622	95,000,000	95,000,000					4.620	4.620	JD	195,067	4,389,000	03/11/2014	06/15/2038
45506D-VD-4	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 4.80			1	1.B FE	5,000,000	125.4350	6,271,748	5,000,000	5,000,000					4.807	4.807	JJ	110,828	240,350	07/02/2015	07/15/2035
45506D-WY-7	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 3.62			1	1.B FE	1,000,000	112.4990	1,124,986	1,000,000	1,000,000					3.624	3.624	JJ	18,120	36,240	06/08/2016	07/01/2036
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A			2	1.E FE	55,345,000	101.5890	56,224,399	55,345,000	55,345,000					3.313	3.312	MS	320,876		10/15/2021	03/01/2051
45528S-5R-3	INDIANAPOLIS IN LOCAL PUBLIC I Indianapolis Local Public 5.96			1	1.D FE	15,000,000	118.2420	17,736,288	15,000,000	15,000,000					5.966	5.966	JJ	412,648	894,900	02/25/2010	01/15/2030
45656R-CW-0	INDUSTRY CA SALES TAX REVENUE City of Industry CA 4.625 01/0			1	1.E FE	10,375,809	111.1310	11,657,603	10,490,000	10,399,048		4,211			4.625	4.707	JJ	242,581	485,163	12/03/2015	01/01/2034
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE City of Industry CA 5.125 01/0			1	1.E FE	52,979,845	112.4480	60,424,051	53,735,000	52,998,534		2,905			5.125	5.202	JJ	1,376,959	2,753,919	12/15/2015	01/01/2051
462590-KS-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.59			1	1.F FE	3,065,000	105.6500	3,238,181	3,065,000	3,065,000					3.595	3.595	JD	9,182	110,187	10/19/2016	12/01/2027
462590-KT-6	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.74			1	1.F FE	2,065,000	105.9130	2,187,096	2,065,000	2,065,000					3.745	3.745	JD	6,445	77,334	10/19/2016	12/01/2028
462590-KU-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.89			1	1.F FE	2,680,000	106.1260	2,844,184	2,680,000	2,680,000					3.895	3.895	JD	8,699	104,386	10/19/2016	12/01/2029
462590-KV-1	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.04			1	1.F FE	1,395,000	106.2910	1,482,765	1,395,000	1,395,000					4.045	4.045	JD	4,702	56,428	10/19/2016	12/01/2030
462590-KW-9	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	1,500,000	106.9300	1,603,943	1,500,000	1,500,000					4.195	4.195	JD	5,244	62,925	10/19/2016	12/01/2031
462590-KX-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.69			1	1.F FE	500,000	108.4730	542,364	500,000	500,000					4.690	4.690	JD	1,954	23,450	10/19/2016	12/01/2036
462590-LJ-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.72			1	1.F FE	2,435,000	106.2970	2,588,332	2,435,000	2,435,000					3.725	3.725	JD	7,559	90,704	10/19/2016	12/01/2027
462590-LK-4	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.87			1	1.F FE	3,000,000	106.4630	3,193,876	3,000,000	3,000,000					3.875	3.875	JD	9,688	116,250	10/19/2016	12/01/2028
462590-LL-2	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.02			1	1.F FE	3,500,000	106.6750	3,733,614	3,500,000	3,500,000					4.025	4.025	JD	11,740	140,875	10/19/2016	12/01/2029
462590-LM-0	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	2,160,000	107.0250	2,311,733	2,160,000	2,160,000					4.195	4.195	JD	7,551	90,612	10/19/2016	12/01/2030
462590-LN-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.34			1	1.F FE	3,000,000	107.6150	3,228,453	3,000,000	3,000,000					4.345	4.345	JD	10,863	130,350	10/19/2016	12/01/2031
462590-LP-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.84			1	1.F FE	2,250,000	109.1560	2,456,003	2,250,000	2,250,000					4.840	4.840	JD	9,075	108,900	10/19/2016	12/01/2036
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59			1	1.C FE	25,000,000	121.8550	30,463,650	25,000,000	25,000,000					4.596	4.596	MS	383,000	1,149,000	08/18/2010	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37			1	1.D FE	5,970,000	109.1650	6,517,142	5,970,000	5,970,000					5.371	5.371	MN	53,441	320,649	02/27/2004	05/01/2026
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.48			2	1.G FE	1,845,000	110.1370	2,032,028	1,845,000	1,845,000					4.489	4.489	JJ	41,411	82,822	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.68			2	1.G FE	5,000,000	109.8080	5,490,379	5,000,000	5,000,000					4.689	4.689	JJ	117,225	234,450	03/06/2019	01/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64			1	1.D FE	9,185,000	136.5740	12,544,317	9,185,000	9,185,000					6.649	6.649	MN	101,785	610,711	04/23/2008	05/01/2038
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	2,758,644	102.2310	2,760,228	2,700,000	2,757,755		(889)			3.232	2.956	JD	7,272	43,632	11/03/2021	12/01/2050
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE City of Los Angeles CA Wa 4.02			2	1.C FE	8,005,000	109.5560	8,769,967	8,005,000	8,005,000					4.029	4.029	JD	26,877	322,521	05/10/2017	06/01/2039
544445-BD-0	LOS ANGELES CA DEPT OF ARPTS A City of Los Angeles Depar 3.88			1	1.C FE	22,000,000	112.4360	24,735,836	22,000,000	22,000,000					3.887	3.887	MN	109,268	855,140	11/16/2016	05/15/2038
544445-VV-8	LOS ANGELES CA DEPT OF ARPTS A SERIES E			2	1.D FE	4,425,000	96.3380	4,262,978	4,425,000	4,425,000					2.811	2.809	MN	29,369		09/22/2021	05/15/2051
54465A-GZ-9	LOS ANGELES CNTY CA REDEV REFU Los Angeles County Redeve 3.37			2	1.C FE	18,103,645	107.1800	19,962,335	18,625,000	18,184,743		16,366			3.375	3.549	MS	209,531	628,594	09/15/2016	09/01/2040
546395-V6-8	LOUISIANA ST PUBLIC FACS AUTH SERIES B			1	1.C FE	16,350,000	100.6020	16,448,367	16,350,000	16,350,000					2.282	2.282	JD	31,092	373,107	07/24/2020	06/01/2030
546540-SL-0	LOUISIANA ST UNIV & AGRIC & ME			2	1.E FE	20,000,000	98.9390	19,787,856	20,000,000	20,000,000					2.967	2.966	JJ			12/02/2021	07/01/2043
56042R-Z9-6	MAINE HLTH & HGR EDUCTNL FACS SERIES B				1.G FE	7,200,000	98.7720	7,111,596	7,200,000	7,200,000					3.045	3.045	JJ	9,744		12/01/2021	07/01/2043
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79			1	1.C FE	29,077,990	104.1080	30,326,724	29,130,000	29,084,761		1,473			3.797	3.808	MS	368,689	1,109,517	12/19/2016	03/01/2039
575579-VP-9	MASSACHUSETTS ST BAY TRANSPRTN Massachusetts Bay Transpo 5.56			1	1.C FE	10,000,000	132.3370	13,233,697	10,000,000	10,000,000					5.569	5.569	JJ	278,450	556,900	10/20/2009	07/01/2039
575832-TX-8	MASSACHUSETTS ST CLG BLDG AUTH Massachusetts State Colle 5.93			1	1.D FE	3,109,152	138.4130	3,847,887	2,780,000	3,040,659		(8,405)			5.932	5.136	MN	27,485	164,910	10/27/2011	05/01/2040
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62			2	1.C FE	875,000	102.7630	899,177	875,000	875,000					4.621	4.621	JD	3,369	40,434	10/30/2018	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72			2	1.C FE	200,000	102.5300	205,059	200,000	200,000					4.721	4.721	JD	787	9,442	10/30/2018	06/01/2040
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11			1	1.C FE	850,000	103.8280	882,536	850,000	850,000					4.110	4.110	JD	2,911	34,935	03/18/2015	12/01/2030
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31			1	1.C FE	1,780,000	103.7940	1,847,540	1,780,000	1,780,000					4.314	4.314	JD	6,399	76,789	03/18/2015	12/01/2035
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51			1	1.C FE	1,070,000	103.5290	1,107,758	1,070,000	1,070,000					4.514	4.514	JD	4,025	48,300	03/18/2015	12/01/2040
576000-D4-2	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			2	1.C FE	172,845,000	96.9780	167,621,434	172,845,000	172,845,000					2.860	2.859	FA	1,345,694		09/15/2021	02/15/2049
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19			1	1.A FE	37,095,179	116.5760	43,203,040	37,060,000	37,087,805		(877)			5.192	5.186	FA	801,731	1,924,155	07/28/2010	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSPRTN FUN Commonwealth of Massachus 5.73			1	1.B FE	12,750,000	137.1450	17,486,007	12,750,000	12,750,000					5.731	5.731	JD	60,892	730,703	12/16/2010	06/01/2040
578305-CZ-5	MAYFIELD OH CITY SCH DIST COPS Mayfield City School Dist 2.25				4.C Z	8,235,300	98.6830	9,868,335	10,000,000	9,409,355		146,952			2.250	4.000	MS	75,000	225,000	08/14/2012	09/01/2025
584556-ER-1	MED CENTER MS EDUCTNL BLDG COR Medical Center Educationa 4.82			1	1.D FE	45,080,000	101.8370	45,908,043	45,080,000	45,080,000					4.822	4.822	JD	181,146	2,173,758	03/30/2012	06/01/2038
584556-ES-9	MED CENTER MS EDUCTNL BLDG COR Medical Center Educationa 4.57			1	1.D FE	2,245,000	101.7350	2,283,949	2,245,000	2,245,000					4.572	4.572	JD	8,553	102,641	03/30/2012	06/01/2032
590545-TH-2	MESA AZ UTILITY SYS REVENUE City of Mesa AZ Utility S 4.56			2	1.D FE	1,175,000	102.0960	1,199,631	1,175,000	1,175,000					4.569	4.569	JJ	26,843	53,686	03/16/2012	07/01/2027
590545-TJ-8	MESA AZ UTILITY SYS REVENUE City of Mesa AZ Utility S 5.04			2	1.D FE	19,651,176	102.3310	19,565,760	19,120,000	19,152,031		(61,953)			5.048	4.705	JJ	482,589	965,178	05/01/2012	07/01/2035
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1.G FE	12,995,000	109.3420	14,208,929	12,995,000	12,995,000					4.053	4.053	JJ	263,344	526,687	03/18/2016	07/01/2026
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B			2	1.C FE	4,475,000	100.9260	4,516,437	4,475,000	4,475,000					2.942	2.941	JJ	28,159		10/07/2021	07/01/2043
59261A-B6-3	MET TRANSPRTN AUTH NY REVENUE SERIES D-2			2	1.G FE	33,906,288	101.0120	34,126,759	33,785,000	33,883,920		(10,717)			3.600	3.557	MN	155,411	1,216,260	10/31/2019	11/15/2047
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC Miami-Dade County Educati 5.07			1	1.G FE	66,413,536	134.9650	88,739,455	65,750,000	66,360,672		(10,378)			5.073	5.010	AO	833,874	3,335,498	03/29/2017	04/01/2050
59333P-2R-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.73			1	1.F FE	8,770,000	106.5200	9,341,789	8,770,000	8,770,000					3.732	3.732	AO	81,824	327,296	08/11/2017	10/01/2037

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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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98			1	1.F FE	18,100,000	107.0450	19,375,093	18,100,000	18,100,000					3.982	3.982	AO	180,186	720,742	08/11/2017	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 4.28			2	1.F FE	124,850,000	109.6720	136,925,080	124,850,000	124,850,000					4.280	4.280	AO	1,335,895	5,343,580	08/16/2018	10/01/2041
59333P-6M-5	MIAMI DADE CNTY FL AVIATION RE SERIES B			2	1.F FE	2,265,000	102.7530	2,327,363	2,265,000	2,265,000					3.270	3.269	AO	18,516	58,429	12/03/2020	10/01/2041
59333P-V7-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.65			1	1.F FE	8,911,092	106.0650	9,466,295	8,925,000	8,914,237		649			3.656	3.668	AO	81,575	326,298	10/27/2016	10/01/2034
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.70			1	1.F FE	10,491,320	106.0750	11,137,879	10,500,000	10,493,158		375			3.706	3.712	AO	97,283	389,130	10/14/2016	10/01/2035
59333P-V9-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.75			1	1.F FE	3,501,403	106.0220	3,716,060	3,505,000	3,502,118		144			3.756	3.763	AO	32,912	131,648	10/12/2016	10/01/2036
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.85			1	1.F FE	11,519,220	105.5630	12,076,432	11,440,000	11,481,228		(7,802)			3.856	3.772	AO	110,282	441,126	09/26/2016	10/01/2041
59334D-LS-1	MIAMI DADE CNTY FL WTR & SWR R SERIES C			2	1.D FE	24,060,000	105.2930	25,333,532	24,060,000	24,060,000					3.490	3.489	AO	209,924	839,694	10/24/2019	10/01/2042
59334N-FU-1	MIAMI DADE CNTY FL HLTH FACS A SERIES B				1.F FE	2,075,000	101.9100	2,114,632	2,075,000	2,075,000					3.131	3.131	FA	9,204		10/27/2021	08/01/2042
59447T-CZ-4	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19			1	1.C FE	40,000,000	109.7440	43,897,432	40,000,000	40,000,000					4.195	4.195	MS	559,333	1,678,000	04/16/2015	09/01/2035
59447T-DA-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.34			1	1.C FE	50,000,000	110.1450	55,072,560	50,000,000	50,000,000					4.345	4.345	MS	724,167	2,172,500	04/16/2015	09/01/2045
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.58			1	1.D FE	40,744,226	111.8410	45,737,520	40,895,000	40,775,643		6,518			3.585	3.612	MN	244,348	1,466,086	10/24/2016	11/01/2035
59447T-KN-2	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.61			1	1.D FE	10,200,000	110.4080	11,261,567	10,200,000	10,200,000					3.610	3.610	MN	61,370	368,220	07/29/2016	11/01/2032
59447T-ZD-8	MICHIGAN ST FIN AUTH REVENUE SERIES A			2	1.D FE	5,439,819	103.7870	5,412,495	5,215,000	5,429,225		(10,594)			3.557	3.001	JD	8,244	92,749	07/07/2021	06/15/2045
602418-BB-0	MILWAUKEE WI REDEV AUTH REDEV Milwaukee Redevelopment A 5.16			1	1.F FE	29,000,000	120.5640	34,963,432	29,000,000	29,000,000					5.163	5.163	MN	191,318	1,497,270	06/25/2015	05/15/2041
603827-XZ-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.89			1	1.F FE	4,000,000	108.8450	4,353,804	4,000,000	4,000,000					3.896	3.896	JJ	77,920	155,840	12/07/2016	01/01/2030
603827-YA-8	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.99			1	1.F FE	3,500,000	108.8790	3,810,770	3,500,000	3,500,000					3.996	3.996	JJ	69,930	139,860	12/07/2016	01/01/2031
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.09			1	1.F FE	3,000,000	109.0270	3,270,809	3,000,000	3,000,000					4.096	4.096	JJ	61,440	122,880	12/07/2016	01/01/2032
603827-YC-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.19			1	1.F FE	3,000,000	109.1260	3,273,788	3,000,000	3,000,000					4.196	4.196	JJ	62,940	125,880	12/07/2016	01/01/2033
603827-YD-2	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.24			1	1.F FE	3,000,000	108.9440	3,268,312	3,000,000	3,000,000					4.246	4.246	JJ	63,690	127,380	12/07/2016	01/01/2034
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.07			1	1.B FE	40,000,000	124.5330	49,813,116	40,000,000	40,000,000					4.072	4.072	AO	343,858	1,628,800	07/30/2014	10/15/2044
60636A-MP-5	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.75			1	1.E FE	23,809,900	131.3530	30,211,192	23,000,000	23,717,574		(17,092)			4.756	4.538	AO	273,470	1,093,880	02/10/2016	10/01/2045
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	4,615,000	119.2000	5,501,090	4,615,000	4,615,000					3.651	3.651	JJ	77,694	168,494	02/19/2016	01/15/2046
60636A-PP-2	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	941,750	122.4780	1,175,791	960,000	942,747		229			3.652	3.744	FA	13,245	35,059	10/04/2017	08/15/2057
60636A-VL-4	MISSOURI ST HLTH EDUCTNL FACS SERIES A			2	1.B FE	55,000,000	111.0440	61,073,925	55,000,000	55,000,000					3.229	3.229	MN	226,927	1,775,950	03/27/2020	05/15/2050
60636W-PE-9	MISSOURI ST HIGHWAYS & TRANSIT Missouri Highway & Transp 5.63			1	1.B FE	10,000,000	121.0720	12,107,210	10,000,000	10,000,000					5.633	5.633	MN	93,883	563,300	10/28/2009	05/01/2029
610730-AA-1	MONROE CNTY NY INDL DEV AGY SC Monroe County Industrial 4.17			1	1.C FE	12,084,830	112.2960	13,475,574	12,000,000	12,046,558		(6,343)			4.176	4.106	MN	83,520	501,120	09/23/2015	05/01/2028
61075T-LJ-5	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.63			1	1.D FE	3,335,000	120.1070	4,005,568	3,335,000	3,335,000					4.631	4.631	JJ	77,222	154,444	06/17/2015	07/01/2035
61075T-LK-2	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.88			1	1.D FE	10,976,695	129.8250	14,183,335	10,925,000	10,970,976		(1,042)			4.881	4.851	JJ	266,625	533,249	07/22/2015	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
611581-AV-1	MONROVIA CA PENSN OBLG City of Monrovia CA 3.99 05/01			2	1.C FE	5,000,000	109.5000	5,475,025	5,000,000	5,000,000					3.990	3.990	MN	33,250	199,500	12/01/2017	05/01/2038
611581-AW-9	MONROVIA CA PENSN OBLG City of Monrovia CA 4.09 05/01			2	1.C FE	5,315,000	108.8850	5,787,226	5,315,000	5,315,000					4.090	4.090	MN	36,231	217,384	12/01/2017	05/01/2042
611581-AX-7	MONROVIA CA PENSN OBLG City of Monrovia CA 4.14 05/01			2	1.C FE	8,315,000	107.8310	8,966,150	8,315,000	8,315,000					4.140	4.140	MN	57,374	344,241	12/01/2017	05/01/2047
61204K-NG-2	MONTANA ST FAC FIN AUTH REVENU SERIES B				1.E FE	32,818,767	101.7620	32,889,553	32,320,000	32,814,152		(4,615)			3.253	3.165	FA	449,753		08/18/2021	08/15/2051
61204K-PP-0	MONTANA ST FAC FIN AUTH REVENU SERIES A			2	1.D FE	31,000,000	101.5370	31,476,352	31,000,000	31,000,000					2.996	2.996	FA	116,095		11/03/2021	08/15/2051
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B			2	1.F FE	3,000,000	105.6650	3,169,935	3,000,000	3,000,000					3.384	3.384	JD	8,460	38,634	06/25/2021	06/01/2051
61212L-RB-7	MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22			2	1.D FE	27,710,000	102.6710	28,450,112	27,710,000	27,710,000					3.225	3.225	MN	114,188	893,648	09/06/2019	11/15/2049
63540Q-AR-8	NATIONAL CITY CA PENSN OBLIG			2	1.D FE	5,500,000	100.5340	5,529,391	5,500,000	5,500,000					3.423	3.418	MN	23,533		11/03/2021	11/01/2042
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	12,765,000	96.3990	12,305,302	12,765,000	12,765,000					2.872	2.872	AO	91,653	366,292	06/26/2020	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	18,920,000	100.2540	18,967,968	18,920,000	18,920,000					3.278	3.291	JAJO	155,049	516,831	11/19/2020	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	8,925,000	99.1110	8,845,688	8,925,000	8,925,000					3.176	3.188	JAJO	70,865	229,129	12/04/2020	01/01/2036
641494-DT-3	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.47			1	1.D FE	2,000,000	108.7180	2,174,365	2,000,000	2,000,000					4.471	4.471	JJ	44,710	89,420	03/10/2016	07/01/2036
641494-DU-0	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.72			1	1.D FE	7,000,000	108.7030	7,609,208	7,000,000	7,000,000					4.721	4.721	JJ	165,235	330,470	03/10/2016	07/01/2046
64542W-BH-2	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 3.78			1	1.C FE	9,000,000	108.0200	9,721,769	9,000,000	9,000,000					3.782	3.782	AO	85,095	340,380	11/03/2016	04/01/2036
64542W-BJ-8	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.03			1	1.C FE	11,430,000	108.6290	12,416,322	11,430,000	11,430,000					4.032	4.032	AO	115,214	460,858	11/03/2016	04/01/2041
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.23			1	1.C FE	18,559,770	109.2560	20,272,512	18,555,000	18,557,360		(498)			4.232	4.229	AO	196,312	785,248	11/03/2016	04/01/2048
64577B-TX-2	NEW JERSEY ST ECON DEV AUTH RE New Jersey Economic Devel 5.70			1	2.A FE	11,000,000	123.4710	13,581,776	11,000,000	11,000,000					5.706	5.706	JD	27,896	627,660	12/01/2016	06/15/2030
645790-NE-2	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.G FE	2,150,000	103.5800	2,226,965	2,150,000	2,150,000					3.511	3.511	JJ	37,743	39,421	12/16/2020	07/01/2050
645790-NF-9	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.E FE	6,598,802	106.0810	6,868,762	6,475,000	6,596,951		(1,851)			3.511	3.400	JJ	113,669	118,721	04/14/2021	07/01/2050
64579R-BR-7	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.17			2	1.F FE	3,152,946	109.1870	3,433,933	3,145,000	3,149,830		(776)			4.177	4.145	JJ	65,683	131,367	09/08/2017	07/01/2037
64579R-BS-5	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.35			2	1.F FE	21,050,460	108.3220	22,747,664	21,000,000	21,030,425		(4,814)			4.357	4.327	JJ	457,485	914,970	06/01/2017	07/01/2047
645913-AA-2	NEW JERSEY ST ECON DEV AUTH LE New Jersey Economic Devel 7.42				2.A FE	9,869,900	125.6830	12,568,320	10,000,000	9,932,064		6,982			7.425	7.550	FA	280,500	742,500	12/09/2008	02/15/2029
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8			1	2.A FE	12,403,423	105.8110	13,189,337	12,465,000	12,450,330		3,995			5.800	5.840	AO	180,743	722,970	04/03/2003	04/01/2025
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.83			1	1.G FE	875,000	106.5170	932,023	875,000	875,000					3.836	3.836	MS	11,188	33,565	11/16/2017	09/01/2036
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT SERIES D			2	1.F FE	51,500,000	104.2400	53,683,420	51,500,000	51,500,000					3.613	3.612	JJ	930,348	1,824,515	06/19/2020	07/01/2050
646066-ZE-3	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.64			1	1.F FE	1,012,350	113.1080	1,131,078	1,000,000	1,009,428		(590)			3.640	3.546	JJ	18,200	36,400	08/24/2016	07/01/2034
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.27			1	1.D FE	5,000,000	106.0380	5,301,896	5,000,000	5,000,000					4.272	4.272	MN	35,600	213,600	03/06/2015	11/01/2030
646108-QM-5	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.67			1	1.D FE	8,455,000	107.2840	9,070,883	8,455,000	8,455,000					4.671	4.671	MN	65,822	394,933	03/06/2015	11/01/2045
646108-QN-3	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.47			1	1.D FE	8,500,000	106.6960	9,069,169	8,500,000	8,500,000					4.471	4.471	MN	63,339	380,035	03/06/2015	11/01/2037
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47			1	1.C FE	1,837,025	110.4150	2,048,203	1,855,000	1,848,252		1,061			5.470	5.550	MN	16,911	101,469	03/15/2007	05/01/2027
64970M-ZU-0	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.52			1	1.C FE	6,697,420	127.1850	8,623,121	6,780,000	6,716,614		1,785			5.520	5.600	MN	62,376	374,256	03/15/2007	05/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971M-S7-8	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 5.46			1	1.A FE	5,619,200	132.3550	6,617,770	5,000,000	5,442,281		(21,372)			5.467	4.616	MN	45,558	273,350	11/17/2011	05/01/2036
64971Q-6Y-4	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 4.6			1	1.A FE	28,719,161	122.5080	35,980,691	29,370,000	28,928,838		30,475			4.600	4.779	MN	225,170	1,351,020	12/06/2013	11/01/2032
64972E-GN-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 3.77			2	1.C FE	10,000,000	105.7320	10,573,200	10,000,000	10,000,000					3.770	3.770	MN	62,833	377,000	06/13/2019	11/01/2044
64972F-7Q-3	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5 06			1	1.B FE	5,162,850	102.1470	5,107,373	5,000,000	5,009,970		(21,310)			5.000	4.550	JD	11,111	250,000	07/17/2013	06/15/2045
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.75			1	1.B FE	25,000,000	146.4610	36,615,230	25,000,000	25,000,000					5.750	5.750	JD	63,889	1,437,500	10/27/2009	06/15/2041
64989K-GR-1	NEW YORK ST PWR AUTH REVENUE New York Power Authority 5.985			1	1.C FE	40,000,000	147.4380	58,975,016	40,000,000	40,000,000					5.985	5.985	MN	305,900	2,394,000	10/10/2007	11/15/2043
649907-YA-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.80			1	1.A FE	27,770,495	123.0760	33,845,950	27,500,000	27,696,517		(10,955)			4.802	4.727	JD	110,046	1,320,550	02/24/2014	12/01/2034
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87			1	1.D FE	46,866,993	106.6450	50,619,101	47,465,000	46,913,037		11,258			3.879	3.949	JJ	920,584	1,841,167	07/09/2018	07/01/2046
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22			1	2.A FE	22,004,432	111.4320	24,754,519	22,215,000	22,037,173		7,113			4.224	4.291	JJ	469,181	938,362	04/26/2018	07/01/2038
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.99			1	1.D FE	26,320,000	108.5970	28,582,733	26,320,000	26,320,000					3.998	3.998	JJ	526,137	1,052,274	05/17/2017	07/01/2039
64990C-ZX-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.14			1	1.D FE	37,770,256	108.9140	41,087,795	37,725,000	37,751,830		(4,272)			4.148	4.133	JJ	782,417	1,564,833	05/25/2017	07/01/2047
64990F-MV-3	NEW YORK ST DORM AUTH ST PERSO				1.B FE	25,000,000	126.6950	31,673,630	25,000,000	25,000,000					5.427	5.426	MS	399,488	1,356,750	10/09/2019	03/15/2039
64990G-JY-9	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29			2	1.D FE	43,695,000	111.3840	48,669,095	43,695,000	43,695,000					4.294	4.294	JJ	938,132	1,876,263	02/13/2019	07/01/2044
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES SERIES B			2	1.E FE	6,545,000	100.5790	6,582,923	6,545,000	6,545,000					3.439	3.438	JJ	112,541	225,083	09/20/2019	07/01/2042
64990G-Y5-5	NEW YORK ST DORM AUTH REVENUES				1.E FE	17,000,000	100.5840	17,099,234	17,000,000	17,000,000					2.562	2.562	JJ	217,770	410,134	07/15/2020	07/01/2034
64990G-Y6-3	NEW YORK ST DORM AUTH REVENUES				1.E FE	13,440,000	99.9980	13,439,781	13,440,000	13,440,000					2.592	2.592	JJ	174,182	328,044	07/15/2020	07/01/2035
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES				1.E FE	33,815,000	101.6980	34,389,098	33,815,000	33,815,000					2.985	2.985	JJ	504,689	950,497	07/15/2020	07/01/2040
650009-S6-1	NEW YORK ST THRUWAY AUTH SERIES M			2	1.F FE	33,475,000	104.0490	34,830,440	33,475,000	33,475,000					3.500	3.498	JJ	585,813	1,171,625	10/18/2019	01/01/2042
65000B-AU-2	SMRC LLC SERIES B			2	1.G FE	14,925,400	104.8380	15,610,316	14,890,000	14,923,685		(1,715)			3.430	3.400	JJ	305,018		05/19/2021	07/01/2051
65000B-GA-0	SMRC LLC				1.F FE	11,680,000	100.9000	11,785,125	11,680,000	11,680,000					2.973	2.973	JJ	42,441		10/29/2021	07/01/2044
65000B-HG-6	SMRC LLC SERIES A				1.E FE	19,165,000	99.4800	19,065,390	19,165,000	19,165,000					2.973	2.973	JJ	45,899		11/19/2021	07/01/2048
650035-TD-0	NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77			1	1.B FE	7,114,928	123.2070	7,460,202	6,055,000	6,870,318		(30,474)			5.770	4.626	MS	102,871	349,374	04/04/2012	03/15/2039
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE				1.E FE	51,640,000	109.1740	56,377,350	51,640,000	51,640,000					4.248	4.248	MS	731,222	2,193,667	04/09/2020	09/01/2035
653403-DR-3	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30			2	1.C FE	2,000,000	108.7630	2,175,267	2,000,000	2,000,000					4.305	4.305	AO	21,525	86,100	06/08/2018	10/01/2038
653403-DS-1	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40			2	1.C FE	7,300,000	109.2130	7,972,516	7,300,000	7,300,000					4.405	4.405	AO	80,391	321,565	06/08/2018	10/01/2048
665304-JJ-1	NTHRN KY UNIV GEN RECPTS SERIES A			2	1.E FE	19,886,350	102.4590	20,317,600	19,830,000	19,882,993		(3,357)			3.427	3.393	MS	226,525	247,289	04/28/2021	09/01/2050
667530-AA-7	N W WA INFRASTRUCTURE FING COR Northwest Infrastructure 5.37			1	1.D FE	54,950,790	131.2820	73,518,099	56,000,000	55,359,031		36,825			5.379	5.511	JJ	1,506,120	3,012,240	03/15/2006	01/01/2034
67232T-AX-3	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.41			1	1.C FE	1,155,000	112.7230	1,301,953	1,155,000	1,155,000					4.412	4.412	MS	16,986	50,959	08/12/2015	09/01/2026
67232T-AY-1	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.51			1	1.C FE	1,140,000	115.0470	1,311,540	1,140,000	1,140,000					4.512	4.512	MS	17,146	51,437	08/12/2015	09/01/2027
67232T-BA-2	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.61			1	1.C FE	1,150,000	117.2610	1,348,504	1,150,000	1,150,000					4.612	4.612	MS	17,679	53,038	08/12/2015	09/01/2028
67232T-BB-0	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.91			1	1.C FE	16,000,000	120.9190	19,347,094	16,000,000	16,000,000					4.916	4.916	MS	262,187	786,560	08/12/2015	09/01/2035
67232T-BQ-7	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09			2	1.D FE	4,869,700	108.3830	5,419,139	5,000,000	4,884,217		4,356			4.000	4.187	MS	66,667	200,000	05/10/2018	09/01/2039

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67756A-2T-8	OHIO ST HGR EDUCTNL FAC COMMIS Ohio Higher Educational F 4.72			1	1.C FE	10,000,000	122.2060	12,220,617	10,000,000	10,000,000					4.723	4.723	JJ	236,150	472,300	11/16/2011	01/01/2032
677632-G8-8	OHIO ST UNIV Ohio State University/The 3.79			1	1.C FE	58,983,988	120.4180	71,046,449	59,000,000	58,985,426		346			3.798	3.800	JD	186,735	2,240,820	03/07/2016	12/01/2046
677632-MV-0	OHIO ST UNIV Ohio State University/The 4.91			1	1.C FE	44,838,322	136.2340	58,410,203	42,875,000	44,465,320		(56,303)			4.910	4.604	JD	175,430	2,105,163	09/12/2014	06/01/2040
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87			1	1.A FE	46,380,360	117.9870	54,657,649	46,325,000	46,360,076		(2,067)			4.879	4.871	JD	188,350	2,260,197	11/24/2010	12/01/2034
678505-FX-1	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 3.92			2	1.D FE	1,000,000	108.3540	1,083,537	1,000,000	1,000,000					3.926	3.926	FA	16,358	39,260	04/14/2016	08/01/2036
678505-FY-9	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.02			2	1.D FE	1,600,000	108.3630	1,733,810	1,600,000	1,600,000					4.026	4.026	FA	26,840	64,416	04/14/2016	08/01/2040
678505-FZ-6	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.07			2	1.D FE	10,200,561	107.4660	10,929,300	10,170,000	10,185,700		(3,060)			4.076	4.039	FA	172,721	414,529	04/21/2016	08/01/2045
678553-BK-3	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22			2	1.C FE	15,935,000	112.0650	17,857,504	15,935,000	15,935,000					4.224	4.224	MS	224,365	673,094	09/12/2018	09/01/2038
678553-BL-1	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32			2	1.C FE	16,581,460	110.5730	18,333,058	16,580,000	16,581,114		(142)			4.324	4.323	MS	238,973	716,919	01/09/2019	09/01/2042
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH SERIES A			2	1.D FE	12,220,000	99.5680	12,167,189	12,220,000	12,220,000					2.900	2.899	JJ	42,329		11/12/2021	07/01/2042
681785-JJ-1	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.15				1.C FE	2,855,000	120.6530	3,444,644	2,855,000	2,855,000					4.153	4.153	FA	49,403	118,568	02/23/2017	02/01/2038
681785-JK-8	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.35				1.C FE	13,955,000	127.1440	17,742,899	13,955,000	13,955,000					4.353	4.353	FA	253,109	607,461	02/23/2017	02/01/2047
684518-AB-9	ORANGE CNTY FL SCH BRD LEASING Orange County School Boar 1.15				1.C FE	8,792,520	99.7620	11,971,470	12,000,000	11,090,228		285,351			1.150	3.899	MJSD	6,133	137,982	07/25/2012	12/15/2024
685869-EJ-4	OREGON ST HLTH & SCIENCE UNIVR Oregon Health & Science U 5 07			1	1.D FE	40,089,800	132.7490	53,099,476	40,000,000	40,079,437		(1,840)			5.000	4.985	JJ	1,000,000	2,000,000	07/29/2015	07/01/2045
68608J-XZ-9	OREGON ST FACS AUTH REVENUE SERIES A			2	1.G FE	45,000,000	100.8750	45,393,948	45,000,000	45,000,000					3.441	3.440	AO	387,113	1,548,450	03/06/2020	10/01/2050
68608W-AK-8	OREGON ST UNIV GEN REVENUE Oregon State University 4.052			2	1.D FE	33,300,000	108.5440	36,145,075	33,300,000	33,300,000					4.052	4.052	AO	337,329	1,349,316	04/10/2019	04/01/2052
696624-BD-6	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3.75			2	1.C FE	1,950,740	109.5070	2,190,139	2,000,000	1,965,456		3,243			3.750	3.986	AO	18,750	75,000	01/19/2017	10/01/2030
696624-BE-4	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,636,355	110.5160	1,823,520	1,650,000	1,640,015		820			4.000	4.076	AO	16,500	66,000	01/19/2017	10/01/2031
696624-BF-1	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,222,181	110.2940	1,367,649	1,240,000	1,226,566		976			4.000	4.126	AO	12,400	49,600	01/19/2017	10/01/2032
696624-BG-9	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	8,838,312	110.2750	9,886,166	8,965,000	8,856,628		3,886			4.250	4.347	AO	95,253	381,013	04/11/2018	10/01/2037
696624-BH-7	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	2,293,496	108.6440	2,547,691	2,345,000	2,299,771		1,410			4.250	4.397	AO	24,916	99,663	02/24/2017	10/01/2041
697364-FG-7	PALO ALTO CA COPS City of Palo Alto CA 4.351 11/			2	1.B FE	5,000,000	112.5510	5,627,575	5,000,000	5,000,000					4.351	4.351	MN	36,258	217,550	02/27/2019	11/01/2048
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98			1	1.E FE	46,018,016	108.9050	49,219,356	45,194,812	45,938,965		(15,979)			3.985	3.885	JJ	830,467	1,801,013	09/02/2016	07/15/2048
70227R-AB-6	PASADENA CA PENSION OBLIG City of Pasadena CA 4.75 05/01			1	1.C FE	31,757,700	111.5260	36,246,015	32,500,000	31,843,763		14,819			4.750	4.896	MN	257,292	1,543,750	04/24/2015	05/01/2045
70917S-3J-0	PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3			2	1.D FE	25,000,000	109.8740	27,468,518	25,000,000	25,000,000					4.300	4.300	JD	47,778	1,075,000	08/23/2018	06/15/2045
709224-2S-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	17,830,000	104.7380	18,674,784	17,830,000	17,830,000					3.437	3.436	JD	51,068	612,817	01/16/2020	12/01/2043
717868-GW-7	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	5,397,458	100.9930	5,393,021	5,340,000	5,396,686		(773)			2.999	2.873	MS	28,915		11/08/2021	09/01/2035
717868-GX-5	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	2,790,802	100.9930	2,787,416	2,760,000	2,790,388		(413)			3.049	2.918	MS	15,194		11/08/2021	09/01/2036
717868-GY-3	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	5,521,960	100.5270	5,549,109	5,520,000	5,521,873		(87)			3.172	3.167	MS	31,614		10/22/2021	09/01/2041
717893-R9-4	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	98.8160	988,158	1,000,000	1,000,000					2.134	2.134	MN	3,557	21,340	07/23/2020	11/01/2032
717893-S2-8	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	98.9000	989,000	1,000,000	1,000,000					2.234	2.234	MN	3,723	22,340	07/23/2020	11/01/2033
717893-S3-6	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	98.9270	989,266	1,000,000	1,000,000					2.334	2.334	MN	3,890	23,340	07/23/2020	11/01/2034

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71884A-WU-9	PHOENIX AZ CIVIC IMPT CORP EXC City of Phoenix Civic Imp 4.39			1	1.C FE	10,000,000	101.9850	10,198,527	10,000,000	10,000,000					4.394	4.394	JJ	219,700	439,400	06/01/2012	07/01/2033
73209G-AY-6	POMONA CA REVENUE City of Pomona CA 3.85 05/01/2			1	1.D FE	2,500,000	106.9270	2,673,187	2,500,000	2,500,000					3.850	3.850	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE City of Pomona CA 4.05 05/01/2			1	1.D FE	4,986,300	106.0030	5,300,170	5,000,000	4,987,472		276			4.050	4.066	MN	33,750	202,500	05/04/2017	05/01/2047
73358W-CX-0	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.64				1.E FE	18,421,094	140.0020	21,140,353	15,100,000	17,744,193		(89,853)			5.647	4.283	MN	142,116	852,697	02/19/2013	11/01/2040
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 4.92				1.E FE	26,454,493	138.6050	35,427,346	25,560,000	26,348,481		(13,385)			4.926	4.726	AO	314,771	1,259,086	08/24/2012	10/01/2051
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31			1	1.E FE	100,000,000	109.4480	109,447,820	100,000,000	100,000,000					5.310	5.310	FA	2,212,500	5,310,000	01/23/2014	08/01/2046
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	23,950,000	99.4570	23,819,928	23,950,000	23,950,000					3.139	3.138	FA	4,177		12/16/2021	02/15/2051
733911-BU-4	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.60			1	1.E FE	20,149,189	111.1770	22,363,296	20,115,000	20,129,682		(3,353)			4.607	4.586	JD	77,225	926,698	05/11/2015	12/01/2035
733911-BX-8	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.23			1	1.E FE	1,725,891	109.9460	1,869,085	1,700,000	1,711,335		(2,622)			4.237	4.051	JD	6,002	72,029	10/29/2015	12/01/2030
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/			1	1.B FE	8,305,000	107.5760	8,934,200	8,305,000	8,305,000					6.300	6.300	JD	23,254	523,215	04/11/2008	06/15/2024
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU SERIES B				1.E FE	83,725,000	100.9740	84,540,758	83,725,000	83,725,000					3.340	3.340	JD	233,035	2,796,415	09/24/2020	06/01/2050
74442P-GN-9	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	7,115,000	116.4470	8,285,169	7,115,000	7,115,000					4.269	4.269	JJ	151,870	303,739	03/16/2018	07/01/2040
74442P-HD-0	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	14,430,080	116.1240	16,721,847	14,400,000	14,427,775		(990)			4.269	4.254	JJ	307,368	614,736	02/20/2019	07/01/2040
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26			1	2.B FE	12,137,065	121.4770	14,947,781	12,305,000	12,193,904		6,983			6.262	6.380	MS	256,846	770,539	11/19/2008	09/01/2031
757696-BE-8	REDONDO BEACH CA CMNTY FING AU SERIES A			2	1.C FE	17,570,000	99.2740	17,442,389	17,570,000	17,570,000					3.068	3.067	MN	89,841	158,720	07/02/2021	05/01/2049
76221T-DF-3	RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.23			1	1.B FE	675,000	102.4950	691,841	675,000	675,000					4.236	4.236	AO	7,148	28,593	10/01/2014	10/01/2029
76221T-DG-1	RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.43			1	1.B FE	440,000	102.6190	451,524	440,000	440,000					4.433	4.433	AO	4,876	19,505	10/01/2014	10/01/2034
762326-AR-7	RHODE ISLAND ST TURNPIKE & BRI SERIES 1			2	1.G FE	2,000,000	105.9590	2,119,176	2,000,000	2,000,000					3.460	3.458	JD	5,767	69,200	11/21/2019	12/01/2039
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV SERIES B			2	1.C FE	20,000,000	107.7860	21,557,238	20,000,000	20,000,000					3.537	3.536	JJ	326,190	707,400	04/08/2020	01/15/2043
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	21,170,000	101.1940	21,422,740	21,170,000	21,170,000					3.185	3.183	MN	134,853		09/29/2021	11/01/2041
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	14,815,000	100.6680	14,913,976	14,815,000	14,815,000					3.265	3.263	MN	96,742		09/29/2021	11/01/2045
783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66			1	1.E FE	37,328,417	134.9430	46,487,712	34,450,000	36,820,218		(83,209)			5.665	5.067	MN	325,265	1,951,593	11/03/2015	05/01/2040
783186-RC-5	RUTGERS NJ ST UNIV Rutgers The State Univers 4.71			1	1.E FE	466,899	120.6250	524,717	435,000	457,207		(1,509)			4.712	4.143	MN	3,416	20,497	09/10/2014	05/01/2033
783186-TN-9	RUTGERS NJ ST UNIV Rutgers The State Univers 4.14			2	1.E FE	42,363,850	109.1060	46,233,540	42,375,000	42,364,919		208			4.146	4.147	MN	292,811	1,756,868	04/19/2018	05/01/2048
79467B-DY-8	SALES TAX SECURITIZATION CORP SERIES B			2	1.D FE	68,735,000	98.5660	67,749,368	68,735,000	68,735,000					3.338	3.336	JJ	57,359		12/09/2021	01/01/2048
79560T-AX-0	SALT LAKE CITY UT SALES & EXCI Salt Lake City Corp 5.142 04/0			1	1.B FE	45,270,000	107.3990	48,619,745	45,270,000	45,270,000					5.142	5.142	AO	581,946	2,327,783	09/17/2013	04/01/2038
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.77			1	2.A FE	10,000,000	109.7630	10,976,302	10,000,000	10,000,000					5.771	5.771	JJ	288,550	577,100	07/15/2015	07/01/2040
796246-AP-1	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.87			1	2.A FE	14,750,399	109.5720	15,953,618	14,560,000	14,639,176		(20,010)			5.871	5.697	JJ	427,409	854,818	08/25/2015	07/01/2045
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 5.80			1	1.D FE	6,248,655	143.1570	7,515,738	5,250,000	6,069,711		(26,453)			5.808	4.573	FA	127,050	304,920	02/13/2014	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.42			1	1.D FE	64,740,733	122.2580	78,104,287	63,885,000	64,563,028		(21,411)			4.427	4.346	FA	1,178,412	2,828,189	08/16/2013	02/01/2042
797299-MV-3	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	102.2120	1,022,119	1,000,000	1,000,000					2.546	2.546	AO	5,375	25,460	06/18/2020	10/15/2032
797299-MW-1	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	102.9750	1,029,754	1,000,000	1,000,000					2.696	2.696	AO	5,692	26,960	06/18/2020	10/15/2033
797299-MX-9	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,250,000	102.9640	1,287,049	1,250,000	1,250,000					2.746	2.746	AO	7,246	34,325	06/18/2020	10/15/2034
797299-MY-7	SAN DIEGO CA PUBLIC FACS FINGA SERIES A			2	1.D FE	1,800,000	102.9870	1,853,763	1,800,000	1,800,000					2.796	2.796	AO	10,625	50,328	06/18/2020	10/15/2035
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	13,410,000	105.0000	14,080,525	13,410,000	13,410,000					3.428	3.427	AO	97,047	459,695	06/18/2020	10/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79730W-BW-9	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,235,615	111.3020	10,573,700	9,500,000	9,283,381		10,498			4.000	4.210	MS	126,667	380,000	01/20/2017	09/01/2036
79730W-BX-7	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,543,800	110.3410	11,034,067	10,000,000	9,605,279		13,549			4.000	4.310	MS	133,333	400,000	01/20/2017	09/01/2040
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES C			2	1.F FE	57,365,000	100.8450	57,849,562	57,365,000	57,365,000					3.103	3.102	JJ	113,725		11/18/2021	07/01/2043
797400-LP-1	SAN DIEGO CNTY CALIF REGL TRAN			2	1.A FE	5,825,000	101.7430	5,926,555	5,825,000	5,825,000					3.248	3.248	AO	47,299	189,196	12/06/2019	04/01/2048
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59			1	2.A FE	21,705,860	110.1570	23,683,695	21,500,000	21,560,489		(22,285)			5.594	5.471	JJ	601,355	1,202,710	06/03/2014	07/01/2043
79765R-5B-1	SAN FRANCISCO CITY & CNTY CA P SERIES A			2	1.D FE	6,981,870	103.5240	7,246,693	7,000,000	6,983,844		518			3.473	3.488	MN	40,518	243,110	03/18/2020	11/01/2043
79765R-Q4-4	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.03			1	1.D FE	23,520,000	109.8300	25,831,971	23,520,000	23,520,000					4.035	4.035	MN	158,172	949,032	11/29/2016	11/01/2041
79765R-Q5-1	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18			1	1.D FE	25,740,000	109.9960	28,312,914	25,740,000	25,740,000					4.185	4.185	MN	179,537	1,077,219	11/29/2016	11/01/2046
797669-UP-1	SAN FRANCISCO CA BAY AREA RAPI US TREASURY OBLIG			2	1.C FE	4,000,000	101.8300	4,073,184	4,000,000	4,000,000					4.087	4.087	JJ	81,740	163,480	09/21/2012	07/01/2032
797669-UQ-9	SAN FRANCISCO CA BAY AREA RAPI US TREASURY OBLIG			2	1.C FE	37,198,455	101.9280	37,754,039	37,040,000	37,049,719		(18,847)			4.287	4.233	JJ	793,952	1,587,905	09/24/2012	07/01/2042
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	991,730	100.2930	1,002,926	1,000,000	991,812		82			2.958	3.000	MN	4,930	14,790	07/14/2021	05/01/2051
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	58,104,770	104.2940	60,485,288	57,995,000	58,098,832		(5,938)			3.345	3.322	MN	323,322	1,023,853	05/19/2021	05/01/2051
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75			1	1.D FE	25,031,250	131.1370	32,784,275	25,000,000	25,020,701		(805)			5.750	5.742	FA	598,958	1,437,500	10/29/2007	08/01/2037
79772E-AS-8	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	3,893,280	107.5290	4,301,144	4,000,000	3,900,889		2,003			4.000	4.155	MS	53,333	160,000	10/27/2017	09/01/2048
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	30,065,402	107.5290	32,349,982	30,085,000	30,016,015		(13,144)			4.000	3.964	MS	401,133	1,203,400	01/10/2018	09/01/2048
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.25			2	1.B FE	11,937,766	109.1610	13,301,208	12,185,000	11,949,679		4,316			4.250	4.371	MS	172,621	517,863	02/08/2019	09/01/2049
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.37			2	1.B FE	36,337,980	109.9860	39,935,859	36,310,000	36,331,666		(2,337)			4.371	4.362	MS	529,037	1,587,110	02/25/2019	09/01/2049
798153-PE-6	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	21,305,000	103.5300	22,057,060	21,305,000	21,305,000					3.417	3.415	JD	60,666	821,013	10/02/2020	06/01/2041
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	50,500,000	103.3160	52,174,726	50,500,000	50,500,000					3.517	3.515	JD	148,007	2,003,029	10/02/2020	06/01/2051
79876C-BL-1	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85			1	1.D FE	30,900,000	111.3850	34,417,835	30,900,000	30,900,000					4.852	4.852	AO	374,817	1,499,268	06/17/2015	10/01/2034
79876C-BM-9	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 5.00			1	1.D FE	20,500,000	110.7460	22,702,963	20,500,000	20,500,000					5.002	5.002	AO	256,353	1,025,410	06/17/2015	10/01/2038
801139-AP-1	SANTA ANA CA PENSN OBLIGS SERIES A			2	1.C FE	76,452,053	100.7950	77,042,353	76,435,000	76,451,757		(296)			3.098	3.095	FA	743,275		10/25/2021	08/01/2044
801624-AF-4	SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001			1	1.D FE	25,163,350	134.4790	33,619,868	25,000,000	25,114,450		(4,899)			6.001	5.953	FA	625,104	1,500,250	08/03/2007	08/01/2036
80168A-CL-9	SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94			2	1.B FE	1,665,000	107.4250	1,788,621	1,665,000	1,665,000					3.949	3.949	JD	5,479	65,751	04/10/2019	06/01/2049
80168A-DF-1	SANTA CLARA VLY CA WTR DIST WT SERIES B			2	1.B FE	6,254,500	100.3900	6,224,209	6,200,000	6,253,010		(1,490)			2.967	2.850	JD	15,330	91,977	09/21/2021	06/01/2050
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.35			2	1.B FE	20,145,000	110.2200	22,203,759	20,145,000	20,145,000					4.354	4.354	JD	73,093	877,113	03/18/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.15			2	1.B FE	5,220,000	110.5620	5,771,359	5,220,000	5,220,000					4.154	4.154	JD	18,070	216,839	03/18/2016	06/01/2038
80182A-AR-0	SANTA CRUZ CNTY CA PENSN OBLIG			2	1.A FE	11,270,975	98.2990	11,304,410	11,500,000	11,272,650		1,675			2.804	2.950	JD	89,572		10/25/2021	06/01/2041
812645-AM-1	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,750,000	102.0540	2,806,480	2,750,000	2,750,000					3.179	3.179	NOV	14,570		10/20/2021	11/01/2043
812645-AN-9	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,200,000	102.1370	2,247,012	2,200,000	2,200,000					3.279	3.279	NOV	12,023		10/20/2021	11/01/2043
812645-AP-4	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,000,000	102.4880	2,049,756	2,000,000	2,000,000					3.379	3.379	NOV	11,263		10/20/2021	11/01/2043
812645-AQ-2	SEATTLE WA LOCAL IMPT DIST				1.B FE	1,000,000	102.2950	1,022,949	1,000,000	1,000,000					3.429	3.429	NOV	5,715		10/20/2021	11/01/2043
833102-XE-1	SNOHOMISH CNTY WA PUBLIC UTILI Snohomish County Public U 5.63			1	1.D FE	5,811,900	133.0110	6,650,538	5,000,000	5,575,373		(29,190)			5.630	4.508	JD	23,458	281,500	03/12/2012	12/01/2035
836753-NN-9	SOUTH BROWARD FL HOSP DIST SERIES B			2	1.D FE	49,696,500	97.5650	48,782,545	50,000,000	49,697,150		650			2.850	2.880	MN	170,208		11/09/2021	05/01/2052
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH SERIES C			2	1.E FE	63,410,000	104.9930	66,576,099	63,410,000	63,410,000					3.641	3.640	JJ	1,154,379	2,308,758	09/18/2019	07/01/2051
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH SERIES D			2	1.E FE	11,230,000	105.4990	11,847,568	11,230,000	11,230,000					3.655	3.654	JJ	205,228	410,457	11/14/2019	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A SERIES B				1.F FE	27,925,645	102.3730	28,603,106	27,940,000	27,926,785		1,029			2.659	2.664	JD	61,910	742,925	11/02/2020	12/01/2032
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59				2.B FE	1,077,327	100.3830	1,114,248	1,110,000	1,109,743		2,972			7.590	7.876	FA	35,104	84,249	09/20/2000	02/01/2022
845040-LH-5	S W TX HGR EDU AUTH Southwest Higher Educatio 3.95			2	1.D FE	4,000,000	106.4370	4,257,490	4,000,000	4,000,000					3.954	3.954	AO	39,540	158,160	05/13/2016	10/01/2045
850714-GU-4	SPRINGFIELD IL WTR REVENUE SERIES A			2	1.D FE	7,000,000	103.8570	7,270,004	7,000,000	7,000,000					3.426	3.425	MS	79,940	192,522	10/22/2020	03/01/2040
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5 09			1	1.F FE	46,079,513	115.0610	52,604,889	45,719,000	45,893,749		(26,160)			5.000	4.922	MS	673,085	2,285,950	04/01/2014	09/15/2027
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.08			1	1.E FE	15,000,000	120.1230	18,018,492	15,000,000	15,000,000					5.088	5.088	MS	224,720	763,200	10/27/2011	09/15/2029
85732P-CF-5	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.13			1	1.F FE	10,000,000	119.3250	11,932,456	10,000,000	10,000,000					5.138	5.138	MS	151,286	513,800	10/27/2011	09/15/2029
86657M-BK-1	SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17			1	1.E FE	84,252,231	114.6540	97,421,657	84,970,000	84,313,575		13,658			4.172	4.221	AO	886,237	3,544,948	03/29/2017	10/01/2047
875231-MK-5	TAMPA FL REVENUE SERIES B			2	1.G FE	10,000,000	104.4340	10,443,434	10,000,000	10,000,000					4.150	4.149	AO	103,750	415,000	05/22/2020	04/01/2042
87638Q-RJ-0	TARRANT CNTY TX CULTURAL EDU F			2	1.F FE	4,905,000	103.5830	5,080,755	4,905,000	4,905,000					3.422	3.421	MS	55,950	109,568	12/11/2020	09/01/2050
880558-FA-4	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.00			1	1.B FE	2,000,000	108.4190	2,168,385	2,000,000	2,000,000					4.007	4.007	MN	13,357	80,140	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.20			1	1.B FE	10,650,000	108.9460	11,602,734	10,650,000	10,650,000					4.207	4.207	MN	74,674	448,046	08/07/2014	11/01/2044
881182-BS-7	TERREBONNE LA LEVEE & CONSV DI SERIES A			2	1.E FE	6,400,000	103.1630	6,602,406	6,400,000	6,400,000					3.131	3.128	JD	16,699	246,027	08/27/2020	06/01/2039
882135-7J-9	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.772 05/			1	1.A FE	5,000,000	105.2060	5,260,286	5,000,000	5,000,000					4.772	4.772	MN	30,488	238,600	09/04/2013	05/15/2033
882135-7K-6	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.972 05/			1	1.A FE	110,000,000	105.4760	116,023,743	110,000,000	110,000,000					4.972	4.972	MN	698,842	5,469,200	09/04/2013	05/15/2043
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/			1	1.A FE	14,500,000	110.3760	16,004,526	14,500,000	14,500,000					3.993	3.993	MN	73,981	578,985	03/22/2016	05/15/2037
88213A-EA-9	TEXAS ST A & M UNIV REVENUES Texas A&M University 4.113 05/			1	1.A FE	21,012,010	110.6170	23,229,635	21,000,000	21,005,808		(1,195)			4.113	4.106	MN	110,366	863,730	03/28/2016	05/15/2045
88213A-ET-8	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/			1	1.A FE	1,750,000	110.3760	1,931,581	1,750,000	1,750,000					3.993	3.993	MN	8,929	69,878	03/23/2016	05/15/2037
88213A-ME-2	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.822 05/			1	1.A FE	1,000,000	109.4530	1,094,527	1,000,000	1,000,000					3.822	3.822	MN	4,884	38,220	11/30/2017	05/15/2047
882806-EX-6	TEXAS ST TECH UNIV REVENUES Texas Tech University 3.922 02			1	1.B FE	4,000,000	106.8520	4,274,062	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-EY-4	TEXAS ST TECH UNIV REVENUES Texas Tech University 4.172 02			1	1.B FE	8,000,000	107.4510	8,596,097	8,000,000	8,000,000					4.172	4.172	FA	126,087	333,760	03/18/2015	02/15/2045
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION Texas Transportation Comm 5.17			1	1.A FE	5,000,000	120.0490	6,002,471	5,000,000	5,000,000					5.178	5.178	AO	64,725	258,900	07/27/2010	04/01/2030
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B			2	1.A FE	5,250,000	101.8580	5,347,541	5,250,000	5,250,000					2.942	2.941	MS	27,459		10/06/2021	09/01/2048
89602N-UM-4	TRIBOROUGH NY BRIDGE & TUNNEL Triborough Bridge & Tunne 5.42			1	1.D FE	39,252,430	136.3820	50,979,678	37,380,000	38,735,101		(60,715)			5.420	5.068	MN	258,877	2,025,996	04/05/2012	11/15/2036
89602R-FM-2	TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B			2	1.D FE	26,750,000	105.2380	28,151,210	26,750,000	26,750,000					3.427	3.427	MN	117,137	916,723	09/20/2019	11/15/2044
898365-AA-9	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 5.08			1	1.D FE	17,000,000	134.5070	22,866,127	17,000,000	17,000,000					5.085	5.085	JJ	432,225	864,450	08/14/2013	07/01/2043
898365-AL-5	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 4.93			1	1.D FE	10,195,110	123.6420	12,611,462	10,200,000	10,196,563		215			4.935	4.939	JJ	251,685	503,370	12/18/2013	07/01/2033
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06				1.D FE	3,750,000	112.7970	4,229,877	3,750,000	3,750,000					6.069	6.069	AO	56,897	227,588	04/10/2008	04/01/2027
914119-3H-3	UNIV OF CINCINNATI OH RECPTS SERIES A			2	1.D FE	10,385,000	101.2320	10,512,941	10,385,000	10,385,000					3.000	3.000	JD	25,963	311,550	03/04/2020	06/01/2050
914119-F5-6	UNIV OF CINCINNATI OH RECPTS University of Cincinnati 3.949			1	1.D FE	8,862,640	106.3600	9,641,521	9,065,000	8,887,511		5,359			3.949	4.090	JD	29,831	357,977	12/19/2016	06/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES University of California 3.119				1.D FE	1,000,000	107.6260	1,076,263	1,000,000	1,000,000					3.119	3.119	MN	3,985	31,190	09/20/2017	05/15/2028
91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES University of California 5.946			1	1.D FE	9,164,375	141.4820	10,964,871	7,750,000	8,945,813		(27,154)			5.946	4.837	MN	58,882	460,815	02/07/2012	05/15/2045
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES University of California 6.296			1	1.D FE	5,227,072	130.8220	6,017,792	4,600,000	4,960,861		(33,759)			6.296	5.131	MN	37,006	289,616	03/26/2012	05/15/2050
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053			1	1.D FE	32,537,650	119.6350	38,881,417	32,500,000	32,529,388		(987)			4.053	4.046	MN	168,312	1,317,225	07/27/2012	05/15/2041
91412G-QL-2	UNIV OF CALIFORNIA CA REVENUES University of California 4.062			1	1.C FE	45,000,000	104.6790	47,105,424	45,000,000	45,000,000					4.062	4.062	MN	233,565	1,827,900	02/28/2013	05/15/2033
91412G-QM-0	UNIV OF CALIFORNIA CA REVENUES University of California 4.262			1	1.C FE	53,626,500	104.8800	56,094,961	53,485,000	53,508,104		(16,077)			4.262	4.229	MN	291,273	2,279,531	04/18/2013	05/15/2039
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES University of California 4.601			1	1.C FE	50,000,000	116.4190	58,209,610	50,000,000	50,000,000					4.601	4.601	MN	293,953	2,300,500	09/26/2013	05/15/2031
91412G-U8-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.104				1.C FE	40,183,970	119.5490	48,100,339	40,235,000	40,188,345		1,023			4.104	4.111	MN	210,992	1,651,244	05/11/2017	05/15/2047
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.765			1	1.C FE	25,000,000	106.7330	26,683,348	25,000,000	25,000,000					4.765	4.765	MN	152,215	1,191,250	04/04/2014	05/15/2044
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.428			1	1.C FE	48,330,000	110.6820	53,492,828	48,330,000	48,330,000					4.428	4.428	MN	273,451	2,140,052	05/23/2018	05/15/2048
91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES SERIES BI			2	1.C FE	28,330,000	101.3690	28,717,897	28,330,000	28,330,000					3.146	3.144	MN	113,883	606,553	02/24/2021	05/15/2051
91417N-BZ-7	UNIV OF COLORADO CO ENTERPRISE SERIES C-1			2	1.B FE	20,000,000	101.5320	20,306,328	20,000,000	20,000,000					2.967	2.966	JD	70,878		10/21/2021	06/01/2049
914301-4L-7	UNIV OF HOUSTON TX UNIV REVENU University of Houston 5.04 02/			1	1.C FE	37,805,000	100.5480	38,012,262	37,805,000	37,805,000					5.040	5.040	FA	719,807	1,905,372	08/20/2013	02/15/2037
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 5.45			1	1.C FE	14,134,507	133.3000	16,869,110	12,655,000	13,842,248		(38,818)			5.450	4.692	MN	114,950	689,698	04/01/2014	11/01/2040
914440-SZ-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.A	8,589,727	106.2820	8,199,668	7,715,000	8,271,906		(317,821)			4.212	0.259	MN	54,159	324,956	12/14/2020	11/01/2038
914440-TA-0	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.A	9,270,560	106.3730	8,844,883	8,315,000	8,921,643		(329,825)			4.262	0.266	MN	59,064	354,385	12/11/2020	11/01/2043
914440-TC-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.D FE		0.0000								4.212	0.000	MN		270,621	12/14/2021	11/01/2038
914440-TD-4	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.D FE	11,805,201	103.9320	11,671,516	11,230,000	11,599,305		(194,739)			4.262	2.415	MN	79,770	478,623	12/11/2020	11/01/2043
914440-TF-9	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021			2	1.A	4,309,446	106.2820	4,362,882	4,105,000	4,255,159		(54,288)			4.212	2.163	MN	28,817	86,451	04/27/2021	11/01/2038
914440-TG-7	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021			2	1.C FE	9,180,538	104.1810	9,110,627	8,745,000	9,064,888		(115,650)			4.212	2.163	MN	61,390	184,170	04/27/2021	11/01/2038
914716-XT-7	UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.25			1	1.E FE	5,890,360	100.9730	5,901,843	5,845,000	5,846,333		(5,287)			4.251	4.157	AO	62,118	248,471	02/23/2012	04/01/2032
914716-XU-4	UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.45			1	1.E FE	8,470,510	101.0210	8,511,001	8,425,000	8,426,352		(5,355)			4.451	4.385	AO	93,749	374,997	02/23/2012	04/01/2041
914716-ZK-4	UNIV OF NORTH CAROLINA NC AT C University of North Carol 3.92			1	1.E FE	2,000,000	104.0180	2,080,362	2,000,000	2,000,000					3.923	3.923	AO	19,615	78,460	04/10/2013	04/01/2033
914716-ZL-2	UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.12			1	1.E FE	7,500,000	104.2650	7,819,871	7,500,000	7,500,000					4.123	4.123	AO	77,306	309,225	04/10/2013	04/01/2043
914724-CC-1	UNIV OF NORTH DAKOTA ND University of North Dakot 4.39			2	1.E FE	3,750,000	108.4440	4,066,642	3,750,000	3,750,000					4.390	4.390	AO	41,156	164,625	09/07/2018	04/01/2038
914724-CD-9	UNIV OF NORTH DAKOTA ND University of North Dakot 4.46			2	1.E FE	3,675,000	107.0500	3,934,070	3,675,000	3,675,000					4.460	4.460	AO	40,976	163,905	09/07/2018	04/01/2041
914729-QP-6	UNIV OF N TEXAS TX University of North Texas 4.83			2	1.C FE	25,000,000	108.1540	27,038,560	25,000,000	25,000,000					4.838	4.838	AO	255,339	1,209,500	10/01/2015	04/15/2045
914729-SU-3	UNIV OF N TEXAS TX University of North Texas 4.12			2	1.C FE	2,496,280	108.7130	2,717,830	2,500,000	2,496,782		115			4.122	4.132	AO	21,755	103,050	02/02/2017	04/15/2040
914729-SV-1	UNIV OF N TEXAS TX University of North Texas 4.02			2	1.C FE	4,040,000	109.1860	4,411,113	4,040,000	4,040,000					4.022	4.022	AO	34,303	162,489	01/06/2017	04/15/2036
91476P-FF-0	UNIV OK REVENUES University of Oklahoma/Th 3.99			1	1.E FE	3,059,690	103.9480	3,170,410	3,050,000	3,051,639		(1,041)			3.990	3.953	JJ	60,848	121,695	01/29/2013	07/01/2033
91476P-FG-8	UNIV OK REVENUES University of Oklahoma/Th 4.29			1	1.E FE	16,465,339	104.2350	17,250,883	16,550,000	16,470,580		814			4.290	4.316	JJ	354,998	709,995	05/05/2014	07/01/2042
91476P-FX-1	UNIV OK REVENUES University of Oklahoma/Th 5.62			1	1.D FE	1,179,167	107.2390	1,179,633	1,100,000	1,115,335		(9,651)			5.625	4.652	JJ	30,938	61,875	04/22/2014	07/01/2043
915137-5F-6	UNIV OF TEXAS TX University of Texas Syste 5.13			1	1.A FE	17,659,660	137.2490	24,018,624	17,500,000	17,633,808		(4,035)			5.134	5.071	FA	339,414	898,450	09/17/2014	08/15/2042
915137-5R-0	UNIV OF TEXAS TX University of Texas Syste 4.79			1	1.A FE	44,800,000	135.1360	60,540,704	44,800,000	44,800,000					4.794	4.794	FA	811,358	2,147,712	09/15/2010	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV University of Washington 4.997			1	1.B FE	21,442,771	132.5300	26,333,790	19,870,000	21,095,082		(42,882)			4.997	4.497	AO	248,226	992,904	05/16/2012	10/01/2040
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH Upper Occoquan Sewage Aut 2.65				1.A FE	9,430,900	103.9670	10,396,739	10,000,000	9,852,167		55,857			2.650	3.271	JJ	132,500	265,000	07/02/2013	07/01/2024
91756T-AU-5	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.58			1	1.E FE	1,085,000	106.1240	1,151,451	1,085,000	1,085,000					3.587	3.587	JJ	19,459	38,919	10/07/2016	07/01/2031
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.80			1	1.E FE	9,971,460	106.6500	10,622,382	9,960,000	9,965,788		(1,160)			3.806	3.792	JJ	189,539	379,078	10/26/2016	07/01/2036
92778L-BL-3	VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95			1	1.D FE	121,773,733	135.4910	163,239,725	120,480,000	121,615,669		(29,399)			4.956	4.885	JJ	2,985,494	5,970,989	11/16/2018	01/01/2044
92778R-FC-6	VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58			2	1.D FE	33,585,440	109.6330	36,825,597	33,590,000	33,585,407		(11)			4.585	4.586	MN	256,684	1,540,102	10/30/2018	05/01/2048
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.228			1	1.G FE	2,160,000	110.0170	2,376,362	2,160,000	2,160,000					4.228	4.228	JJ	45,662	91,325	11/09/2016	07/01/2036
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478			1	1.G FE	35,037,598	108.8200	38,130,584	35,040,000	35,037,852		50			4.478	4.478	JJ	784,546	1,569,091	11/09/2016	07/01/2045
92812Q-3F-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4 08			1	1.B FE	10,900,000	100.2000	10,921,773	10,900,000	10,900,000					4.000	4.000	FA	181,667	436,000	07/25/2012	08/01/2033
92812Q-3H-8	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.2			1	1.B FE	19,100,000	100.1890	19,136,166	19,100,000	19,100,000					4.200	4.200	FA	334,250	802,200	07/25/2012	08/01/2042
92812Q-4A-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.32			1	1.B FE	27,111,900	100.6940	27,187,331	27,000,000	27,003,499		(13,867)			4.322	4.268	AO	291,735	1,166,940	10/01/2012	10/01/2037
92812Q-4B-0	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.42			1	1.B FE	34,145,800	100.6610	34,224,774	34,000,000	34,004,577		(18,131)			4.422	4.366	AO	375,870	1,503,480	10/01/2012	10/01/2042
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05			1	1.B FE	93,215,000	102.7750	95,801,325	93,215,000	93,215,000					4.057	4.057	JD	315,144	3,781,733	05/24/2013	06/01/2043
92812V-D9-4	VIRGINIA ST HSG DEV AUTH SERIES D			2	1.B FE	29,000,000	107.4010	31,146,354	29,000,000	29,000,000					3.841	3.839	JD	92,824	1,113,890	05/21/2020	06/01/2055
92812V-U2-0	VIRGINIA ST HSG DEV AUTH SERIES A			2	1.B FE	1,750,000	101.1360	1,769,880	1,750,000	1,750,000					3.026	3.025	FA	22,065	21,917	02/18/2021	02/01/2056
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH Virginia Public School Au 4.25			1	1.B FE	25,000,000	118.1530	29,538,200	25,000,000	25,000,000					4.250	4.250	JD	47,222	1,062,500	12/01/2011	12/15/2030
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF Virginia Resources Author 5.7				1.A FE	20,125,000	123.5500	24,864,379	20,125,000	20,125,000					5.700	5.700	MN	191,188	1,147,125	11/06/2009	11/01/2039
929833-BZ-3	WACO TX EDUCTNL FIN CORP REVEN SERIES B			2	1.E FE	20,719,854	95.4470	19,662,057	20,600,000	20,715,236		(4,618)			2.944	2.865	MS	202,155	156,032	10/22/2021	03/01/2050
93878L-BJ-5	WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31			1	1.D FE	750,000	107.4940	806,206	750,000	750,000					4.312	4.312	AO	8,085	32,340	02/23/2018	10/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A Washington Health Care Fa 4.2			1	1.D FE	15,282,240	108.7860	16,589,886	15,250,000	15,270,696		(2,919)			4.200	4.175	FA	241,967	640,500	10/31/2017	08/15/2047
940094-BZ-7	WASHINGTON ST UNIV REVENUES SERIES A			2	1.E FE	7,650,000	103.0640	7,884,417	7,650,000	7,650,000					3.163	3.162	AO	60,492	223,150	10/23/2020	10/01/2038
946303-ZX-5	WAYNE MI ST UNIV REVENUES SERIES B			2	1.E FE	5,000,000	102.8910	5,144,571	5,000,000	5,000,000					3.470	3.468	MN	22,169	173,500	10/03/2019	11/15/2049
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07				1.E FE	12,471,882	110.6080	13,687,780	12,375,000	12,405,703		(5,802)			6.070	6.006	JJ	375,581	860,119	04/30/2004	07/01/2026
956704-ZP-8	WEST VIRGINIA ST UNIV REVENUES West Virginia University 4.471			1	1.F FE	47,925,610	121.0020	57,838,903	47,800,000	47,907,206		(3,187)			4.471	4.454	AO	534,285	2,137,138	12/16/2015	10/01/2042
967121-AR-5	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	600,000	100.5310	603,187	600,000	600,000					2.918	2.915	MS	4,523		09/10/2021	09/01/2041
967121-AS-3	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	2,500,000	100.6450	2,516,113	2,500,000	2,500,000					3.088	3.085	MS	19,943		09/10/2021	09/01/2051
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626			1	1.B FE	23,930,000	105.0540	25,139,422	23,930,000	23,930,000					4.626	4.626	JD	92,250	1,107,002	07/30/2013	06/01/2038
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2			1	1.C FE	7,616,392	112.4670	8,592,501	7,640,000	7,632,686		1,450			5.700	5.725	MN	72,580	435,480	12/10/2003	05/01/2026
977100-CU-8	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.939 05/01			1	1.C FE	10,000,000	101.1780	10,117,777	10,000,000	10,000,000					3.939	3.939	MN	65,650	393,900	11/06/2012	05/01/2030
977100-CV-6	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 4.019 05/01			1	1.C FE	6,000,000	101.2040	6,072,224	6,000,000	6,000,000					4.019	4.019	MN	40,190	241,140	11/06/2012	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
977100-EL-6	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.954 05/01			1	1.C FE	3,998,040	110.6590	4,426,354	4,000,000	3,998,330		85			3.954	3.958	MN	26,360	158,160	01/03/2019	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,002,343,283	XXX	10,970,758,596	9,967,861,488	9,996,849,165		(2,806,783)			XXX	XXX	XXX	90,917,747	343,637,661	XXX	XXX
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC				1.F PL	40,047,607	104.1050	41,691,561	40,047,607	40,047,607					3.000	3.019	MON	63,409	1,201,428	12/04/2019	12/10/2031
31283Y-X5-2	FG W20026			4	1.A	8,488,919	99.9690	8,449,284	8,451,942	8,437,808		(3,570)			5.300	5.262	MON	37,329	447,953	11/17/2004	11/01/2022
3128JD-AA-5	FH 138788			4	1.A	81,662	111.1440	88,635	79,748	80,682		(109)			7.078	5.223	MON	470	5,645	12/19/2001	11/01/2031
3128JR-RX-6	FH 847702			4	1.A	11,380	101.6190	11,477	11,294	11,294					3.047	2.996	MON	29	344	11/20/2008	09/01/2036
3128JR-SP-2	FH 847726			4	1.A	26,809	105.4660	27,513	26,088	26,641		30			2.095	1.545	MON	46	644	11/20/2008	03/01/2037
31280G-KU-5	FH 1N0307			4	1.A	4,327	100.5300	4,270	4,247	4,245		(1)			1.845	1.829	MON	7	91	11/20/2008	09/01/2036
3128QL-RD-5	FH 1H2584			4	1.A	6,294	104.1380	6,603	6,341	6,297		1			2.380	2.712	MON	13	167	11/20/2008	02/01/2036
3128QL-SL-6	FH 1H2623			4	1.A	26,326	106.9570	27,880	26,067	26,067					2.638	2.564	MON	57	688	11/20/2008	07/01/2036
3128S4-ER-4	FH 100144			4	1.A	4,314	104.4400	4,454	4,265	4,265					1.916	1.855	MON	7	86	11/20/2008	09/01/2036
312908-QE-9	FHR 1210 J PAC-1-11			4	1.A	374	99.9210	376	376	375					7.500	7.829	MON	2	28	09/13/1996	01/15/2022
312909-HG-2	FHR 1239 J PAC-1-11			4	1.A	2,883	100.6900	2,914	2,894	2,884					8.000	8.175	MON	19	231	05/09/1996	04/15/2022
312909-UC-6	FHR 1252 J PAC-1-11			4	1.A	6,357	100.6220	6,480	6,440	6,414		15			8.000	8.703	MON	43	515	03/10/1992	05/15/2022
312910-5D-0	FHR 1326 J PAC-1-11			4	1.A	7,695	100.8460	7,946	7,879	7,834		34			7.000	8.221	MON	46	552	11/17/1992	07/15/2022
312910-B6-8	FHR 1312 I PAC-1-11			4	1.A	6,955	101.3960	7,128	7,030	7,000		12			8.000	8.529	MON	47	562	05/28/1992	07/15/2022
312910-HQ-8	FHR 1289 PW IO PAC-1-11			4	1.A		191.7050	36	19						926.144	8,888.000	MON	14	173	04/21/1992	06/15/2022
312910-HS-4	FHR 1289 PZ Z PAC-1-11			4	1.A	10,369	100.8020	13,314	13,208	13,135		73			7.500	9.026	MON	83	991	04/15/1992	06/15/2022
312911-HW-3	FHR 1336 N IO NTL			4	1.A		1.5690	22							8.000	0.000	MON	9	114	08/25/1992	08/15/2022
312911-J8-4	FHR 1365 PP PAC-1-11			4	1.A	28,873	101.5550	29,774	29,318	29,168		82			7.500	8.349	MON	183	2,199	07/23/1992	09/15/2022
312911-JE-1	FHR 1336 Z Z PAC-1-11			4	1.A	18,978	101.1780	23,018	22,750	22,615		86			7.500	8.649	MON	142	1,706	07/09/1992	08/15/2022
312911-S5-0	FHR 1371 PZ Z PAC-1-11			4	1.A	14,383	101.1500	19,237	19,019	18,876		124			7.000	8.669	MON	111	1,331	09/03/1992	09/15/2022
312911-XQ-8	FHR 1350 L Z PAC-1-11			4	1.A	5,585	100.8070	6,864	6,809	6,768		32			7.500	8.834	MON	43	511	08/19/1992	08/15/2022
312912-AR-9	FHR 1367 LA IO PAC-1-11			4	1.A		390.9010	213	55						1,102.577	0.000	MON	50	601	06/30/2003	09/15/2022
312912-HV-3	FHR 1379 H PAC-1-11			4	1.A	38,213	101.5840	39,627	39,010	38,767		139			7.000	8.077	MON	228	2,731	01/06/1993	10/15/2022
312912-QJ-0	FHR 1390 I PAC-1-11			4	1.A	43,493	101.6220	44,619	43,907	43,724		59			7.500	7.950	MON	274	3,293	09/02/1992	10/15/2022
312912-S6-6	FHR 1408 K PAC-1-11			4	1.A	29,636	102.0250	30,810	30,199	30,005		95			7.500	8.483	MON	189	2,265	11/09/1992	11/15/2022
312913-AW-6	FHR 1412 K PAC-1-11			4	1.A	22,758	101.8140	23,738	23,315	23,151		100			7.000	8.297	MON	136	1,632	10/07/1992	11/15/2022
312913-B8-8	FHR 1430 M PAC-1-11			4	1.A	53,949	102.2110	56,141	54,926	54,585		176			7.500	8.422	MON	343	4,119	11/17/1992	12/15/2022
312913-SY-3	FHR 1440 PZ Z PAC-1-11			4	1.A	40,885	101.7270	54,180	53,260	52,773		328			7.000	8.682	MON	311	3,728	11/03/1992	12/15/2022
312914-AR-5	FHR 1446 L PAC-1-11			4	1.A	35,398	102.2590	36,851	36,036	35,805		110			7.500	8.414	MON	225	2,703	11/17/1992	12/15/2022
312914-D3-5	FHR 1479 Z Z PAC-1-11			4	1.A	59,150	102.9200	67,594	65,676	65,225		165			7.500	8.374	MON	410	4,926	02/16/1993	03/15/2023
312914-DS-0	FHR 1459 M PAC-1-11			4	1.A	58,080	102.9040	60,506	58,799	58,497		104			7.500	8.097	MON	367	4,410	12/28/1992	01/15/2023
312914-Q2-3	FHR 1477 Z Z PAC-1-11			4	1.A	94,299	102.5670	118,685	115,715	114,617		558			7.000	8.366	MON	675	8,100	01/26/1993	03/15/2023
312914-SF-2	FHG 5 HA PAC-1-11			4	1.A	31,683	101.7210	32,492	31,942	31,759		17			7.500	7.773	MON	200	2,396	02/01/1993	02/25/2023
312914-X6-6	FHR 1482 PI PAC-1-11			4	1.A	21,856	102.6980	22,770	22,172	22,041		48			7.000	7.688	MON	129	1,552	02/17/1993	03/15/2023
312915-LK-5	FHR 1497 K Z PAC-1-11			4	1.A	88,866	103.1320	97,692	94,725	93,986		315			7.000	7.984	MON	553	6,631	11/28/2003	04/15/2023
312915-MN-8	FHR 1501 K PAC-1-11			4	1.A	89,265	102.8560	93,220	90,632	90,212		119			7.000	7.416	MON	529	6,344	05/11/1993	04/15/2023
312915-QG-9	FHR 1491 I PAC-1-11			4	1.A	125,202	103.1440	129,138	125,202	125,202					7.500	7.183	MON	783	9,390	12/09/1993	04/15/2023
312915-YZ-8	FHR 1518 H IO NTL SEQ			4	1.A		3.6020	1,480							7.000	0.000	MON	240	2,877	06/30/2003	05/15/2023
312916-AM-1	FHR 1508 IA PAC-1-11			4	1.A	68,086	102.9660	70,106	68,086	68,086					7.350	7.058	MON	417	5,004	12/07/1993	05/15/2023
312916-WG-0	FHR 1542 L PAC-1-11			4	1.A	168,453	103.2310	176,396	170,876	169,755		357			7.000	7.641	MON	997	11,961	05/18/1993	07/15/2023
31292H-YA-6	FG C01605			4	1.A	3,850	110.2340	4,446	4,033	3,877		6			4.500	5.948	MON	15	182	11/20/2008	07/01/2033
3132H7-EZ-3	FG U99151			4	1.A	28,484,385	109.0950	30,078,766	27,571,093	28,424,378		(11,601)			4.000	3.020	MON	91,904	1,102,844	03/02/2018	12/01/2046
313398-4L-0	FHR 2338 ZC Z SEQ			4	1.A	369,394	113.9490	446,303	391,670	385,736		302			6.500	7.081	MON	2,122	25,459	05/30/2002	07/15/2031
313398-B2-4	FHR 2341 GZ Z SEQ			4	1.A	429,544	116.8550	535,582	458,333	451,773		227			7.000	7.490	MON	2,674	32,083	07/02/2001	07/15/2031
313398-E3-9	FHR 2340 ZB Z SEQ			4	1.A	803,777	115.7530	975,565	842,799	833,193		462			7.000	7.426	MON	4,916	58,996	06/29/2001	07/15/2031
313398-SL-4	FHR 2335 DZ Z SEQ			4	1.A	174,562	112.1440	209,159	186,510	183,378		166			6.500	7.522	MON	1,010	12,123	06/07/2002	07/15/2031
313398-VZ-9	FHR 2352 Z Z SEQ			4	1.A	635,191	113.5140	780,282	687,389	675,367		609			6.500	7.173	MON	3,723	44,680	08/17/2001	08/15/2031
313399-C5-4	FHR 2344 ZE Z SEQ			4	1.A	532,563	111.7770	644,199	576,327	565,287		741			6.500	7.015	MON	3,122	37,461	05/08/2002	08/15/2031
313399-LK-1	FHR 2343 MZ EXCH Z SEQ			4	1.A	815,907	113.4810	991,590	873,796	861,185		618			6.500	7.052	MON	4,733	56,797	08/17/2001	08/15/2031
313399-U4-7	FHR 2345 TZ SC Z SEQ			4	1.A	722,051	114.8120	845,921	736,787	732,273		174			7.000	7.217	MON	4,298	51,575	08/15/2001	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313399-YJ-0	FHR 2360 GZ Z SEQ			4	1.A	95,993	111.7240	114,856	102,803	101,131		66			6.500	7.015	MON	557	6,682	09/17/2001	09/15/2031
313399-ZL-4	FHR 2360 ZB Z PAC-11			4	1.A	561,741	111.7570	675,379	604,328	595,285		451			6.500	6.942	MON	3,273	39,281	09/10/2001	09/15/2031
31339D-U8-9	FHR 2412 PH EXCH PAC-11			4	1.A	796,214	114.8040	918,964	800,466	796,995		65			6.500	6.642	MON	4,336	52,030	05/08/2002	02/15/2032
31339D-YJ-1	FHR 2412 ZC Z SEQ			4	1.A	511,756	111.0800	601,056	541,101	533,712		575			6.500	7.015	MON	2,931	35,172	10/01/2002	02/15/2032
31339G-HF-1	FHR 2367 KZ Z SEQ			4	1.A	650,238	115.9710	759,783	655,151	652,492		61			7.000	7.153	MON	3,822	45,861	11/20/2001	10/15/2031
31339G-RA-1	FHR 2368 PR EXCH PAC			4	1.A	1,156,380	114.6850	1,342,434	1,170,540	1,158,386		491			6.500	6.894	MON	6,340	76,085	12/13/2001	10/15/2031
31339M-SA-7	FHR 2409 PN EXCH PAC-1			4	1.A	1,486,188	114.9950	1,728,225	1,502,869	1,488,542		683			6.500	6.810	MON	8,141	97,686	04/10/2002	01/15/2032
31339M-YU-6	FHR 2398 GC SEQ			4	1.A	340,414	117.3570	400,690	341,428	340,433		4			7.000	7.111	MON	1,992	23,900	01/04/2002	01/15/2032
31339N-F2-7	FHR 2413 MH PAC-1-11			4	1.A	283,929	114.6340	326,910	285,177	284,150		14			6.500	6.622	MON	1,545	18,536	02/12/2002	02/15/2032
31339N-QJ-8	FHR 2431 TE PAC-11			4	1.A	509,839	114.7740	582,433	507,460	507,460					6.500	6.490	MON	2,749	32,985	06/24/2002	03/15/2032
31339N-WM-4	FHR 2430 TF PAC-1-11			4	1.A	450,727	111.9800	510,434	455,827	451,399		139			6.500	6.882	MON	2,469	29,629	04/04/2002	03/15/2032
31339N-ZP-4	FHR 2427 PR PAC-11			4	1.A	1,153,615	114.8380	1,335,808	1,163,209	1,157,066		220			6.500	6.669	MON	6,301	75,609	05/02/2002	03/15/2032
31339W-2H-8	FHR 2427 ZM Z SEQ			4	1.A	575,609	115.1670	711,615	617,896	606,382		534			6.500	7.213	MON	3,347	40,163	05/22/2002	03/15/2032
31339W-DR-4	FHR 2424 QH EXCH PAC-11			4	1.A	1,705,754	114.7960	1,969,734	1,715,860	1,706,721		241			6.500	6.702	MON	9,294	111,531	05/10/2002	03/15/2032
31339W-S3-1	FHR 2435 GJ PAC-1-11			4	1.A	1,484,771	114.8280	1,717,087	1,495,360	1,485,913		267			6.500	6.717	MON	8,100	97,198	05/15/2002	04/15/2032
31339W-WL-6	FHR 2437 PE PAC-11			4	1.A	1,038,754	114.3410	1,194,583	1,044,754	1,039,304		141			6.500	6.677	MON	5,659	67,909	04/24/2002	04/15/2032
3133T0-AU-8	FHR 1541 HA PAC-11			4	1.A	101,709	103.2540	106,092	102,748	102,224		132			7.000	7.450	MON	599	7,192	06/16/1993	07/15/2023
3133T0-GD-0	FHR 1559 VJ PAC-1-11			4	1.A	333,970	103.4230	347,881	336,368	334,946		250			7.000	7.312	MON	1,962	23,546	07/01/1993	08/15/2023
3133T0-MC-5	FHG 16 PK PAC-1-11			4	1.A	281,432	103.2050	294,017	284,887	283,261		137			7.000	7.245	MON	1,662	19,942	10/01/2002	08/25/2023
3133T0-YE-8	FHR 1552 IB PAC-1-11			4	1.A	803,208	103.5280	837,609	809,067	805,618		605			7.000	7.318	MON	4,720	56,635	07/08/1993	08/15/2023
3133T1-JF-0	FHR 1593 Z Z SEQ			4	1.A	105,644	103.9420	113,902	109,582	109,084		87			7.000	7.349	MON	639	7,671	09/20/1993	10/15/2023
3133T2-U8-1	FHG 26 Z Z SEQ			4	1.A	611,543	103.7560	729,186	702,790	694,027		2,253			6.500	7.518	MON	3,807	45,681	01/10/1994	12/25/2023
3133T3-5W-4	FHR 1671 I PAC-1-11			4	1.A	142,222	103.7850	148,261	142,854	142,367		37			7.000	7.181	MON	833	10,000	01/10/1994	02/15/2024
3133T3-A4-0	FHR 1663 Z Z PAC-1-11			4	1.A	388,030	104.1820	426,587	409,462	407,109		485			7.000	7.459	MON	2,389	28,662	01/10/1994	01/15/2024
3133T3-U2-2	FHR 1672 E PAC-11			4	1.A	249,794	104.4030	262,724	251,645	250,758		74			7.000	7.190	MON	1,468	17,615	01/18/1994	02/15/2024
3133T4-NE-2	FHR 1694 PK PAC-11			4	1.A	54,076	104.6070	57,739	55,196	54,656		149			6.500	7.417	MON	299	3,588	02/16/1994	03/15/2024
3133T4-YM-2	FHR 1689 K PAC-11			4	1.A	261,632	104.3620	280,681	268,950	265,475		1,063			6.000	7.205	MON	1,345	16,137	02/01/1994	03/15/2024
3133T5-2K-8	FHG 37 J PAC-11			4	1.A	505,168	104.0340	569,988	547,884	528,384		5,827			6.000	9.668	MON	2,739	32,873	09/14/1994	07/17/2024
3133T5-BP-7	FHR 1714 K PAC-1-11			4	1.A	295,547	104.8320	314,245	299,759	297,500		501			7.000	7.605	MON	1,749	20,983	03/16/1994	04/15/2024
3133T5-FM-0	FHG 29 L PAC-1-11			4	1.A	627,013	104.4760	667,400	638,809	631,997		1,219			7.500	8.196	MON	3,993	47,911	04/04/1994	04/25/2024
3133T5-W5-8	FHR 1761 K PAC-11			4	1.A FE	112,405	105.0210	117,939	112,300	112,300					8.500	8.390	MON	795	9,545	03/22/1995	11/15/2024
3133T5-ZM-8	FHR 1773 G SEQ			4	1.A	128,666	109.1960	141,293	129,394	128,824		41			8.500	8.733	MON	917	10,999	02/14/1995	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ			4	1.A	196,014	105.1790	209,429	199,117	197,254		299			7.000	7.578	MON	1,162	13,938	02/29/1996	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ			4	1.A	134,574	108.3670	147,795	136,385	135,200		154			7.000	7.465	MON	796	9,547	02/28/1996	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ			4	1.A	49,313	110.2080	54,670	49,606	49,378		17			8.500	8.745	MON	351	4,217	02/14/1995	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11			4	1.A	104,130	108.1680	112,635	104,130	104,130					8.000	7.916	MON	694	8,331	05/05/1995	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ			4	1.A	100,912	108.3690	110,340	101,819	101,182		64			7.500	7.856	MON	636	7,636	08/06/1996	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ			4	1.A	125,115	108.3870	149,739	138,153	136,389		218			7.000	7.810	MON	806	9,671	06/25/1997	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ			4	1.A	86,270	110.1080	95,288	86,540	86,270					8.000	8.135	MON	577	6,923	09/12/1996	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ			4	1.A	111,823	112.3590	126,151	112,275	111,861		11			8.000	8.165	MON	749	8,982	09/12/1996	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS			4	1.A	4,033,193	108.4350	4,454,125	4,107,644	4,097,969		1,485			7.625	7.877	MON	5,220	313,208	04/25/2021	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ			4	1.A	80,889	109.7060	90,254	82,269	81,376		124			7.500	8.097	MON	514	6,170	09/20/1996	10/15/2026
3133T8-XD-4	FHR 1931 Z Z SEQ			4	1.A	188,309	112.6300	218,185	193,719	192,564		68			8.000	8.369	MON	1,291	15,498	02/06/1997	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ			4	1.A	22,456	111.6090	25,989	23,286	23,084		12			7.500	8.114	MON	146	1,746	05/07/1997	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ			4	1.A	306,005	112.1340	352,216	314,103	312,368		118			8.000	8.255	MON	2,094	25,128	01/28/1997	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ			4	1.A	127,353	109.5950	141,152	128,794	127,769		98			7.000	7.425	MON	751	9,015	07/09/1997	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ			4	1.A	241,397	109.3460	283,945	259,675	257,028		298			7.500	8.035	MON	1,623	19,476	02/11/1997	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z			4	1.A	180,596	111.4760	226,203	202,917	200,116		326			7.500	8.183	MON	1,268	15,219	01/17/1997	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ			4	1.A	217,910	111.2950	269,423	242,081	239,093		309			7.500	8.155	MON	1,513	18,156	01/23/1997	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ			4	1.A	201,044	112.5090	238,963	212,393	210,622		139			8.000	8.387	MON	1,416	16,992	01/30/1997	02/15/2027
3133T9-GB-5	FHR 1933 ZA Z SEQ			4	1.A	440,594	112.4420	513,214	456,426	453,423		219			8.000	8.314	MON	3,043	36,514	01/16/1997	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ			4	1.A	144,771	110.7190	174,286	157,413	155,716		166			7.500	8.024	MON	984	11,806	02/11/1997	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ			4	1.A	86,483	111.4760	104,067	93,353	92,229		108			7.500	8.201	MON	583	7,001	02/20/1997	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133T9-RG-2	FHR 1951 K SC SEQ			4	1.A	75,761	111.4330	85,770	76,970	76,086		87			7.500	8.115	MON	481	5,773	04/11/1997	12/15/2026
3133TA-DV-1	FHR 1967 Z Z SEQ			4	1.A	422,605	111.9530	504,517	450,650	446,206		385			7.750	8.206	MON	2,910	34,925	05/28/1997	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ			4	1.A	451,256	112.3640	510,178	454,041	451,994		38			7.500	7.645	MON	2,838	34,053	07/08/1999	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ			4	1.A	63,915	110.4690	71,113	64,374	63,994		20			7.500	7.783	MON	402	4,828	06/30/1997	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ			4	1.A	86,897	110.5530	96,938	87,685	87,101		62			7.000	7.334	MON	511	6,138	07/17/1997	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ			4	1.A	212,021	105.0440	227,261	216,348	215,096		93			6.500	6.719	MON	1,172	14,063	01/09/1998	08/15/2027
3133TB-3P-3	FHR 1990 G SEQ			4	1.A	220,669	107.3090	242,104	225,614	222,204		310			6.500	7.281	MON	1,222	14,665	09/11/1997	09/15/2027
3133TB-BE-9	FHR 1988 GD SEQ			4	1.A	100,213	106.0410	108,056	101,900	100,794		148			6.500	7.126	MON	552	6,623	02/18/1998	09/15/2027
3133TB-GP-9	FHR 2004 E SEQ			4	1.A	149,937	108.4150	165,606	152,751	150,966		286			6.500	7.123	MON	827	9,929	10/15/1997	10/15/2027
3133TB-LE-8	FHR 1998 T SEQ			4	1.A	198,932	110.8130	224,063	202,199	199,875		265			6.500	6.981	MON	1,095	13,143	09/24/1997	10/15/2027
3133TB-SF-8	FHR 1999 AC SEQ			4	1.A	283,741	109.9690	319,329	290,380	287,015		336			6.500	7.023	MON	1,573	18,875	09/22/1997	10/15/2027
3133TC-2T-4	FHR 2012 H SEQ			4	1.A	206,486	107.3340	226,664	211,176	209,357		186			6.500	6.912	MON	1,144	13,727	11/24/1997	11/15/2027
3133TC-6E-3	FHR 2008 E SEQ			4	1.A	267,125	110.0880	299,547	272,096	268,606		371			6.500	7.033	MON	1,474	17,686	10/29/1997	11/15/2027
3133TC-BX-5	FHR 2016 V SEQ			4	1.A	376,083	109.8860	419,998	382,213	378,823		281			6.500	6.880	MON	2,070	24,844	11/25/1997	12/15/2027
3133TC-CF-3	FHR 2014 Z SC Z PT			4	1.A	40,035	101.6610	40,612	39,948	39,948					7.000	6.533	MON	233	2,796	03/07/2001	11/15/2022
3133TC-CL-0	FHR 2017 E SEQ			4	1.A	141,702	110.0260	157,734	143,360	142,088		111			6.500	6.869	MON	777	9,319	12/04/1997	12/15/2027
3133TC-D9-6	FHR 2015 BD SEQ			4	1.A	132,046	108.5950	148,446	136,697	135,526		130			6.500	6.867	MON	740	8,885	12/05/1997	12/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ			4	1.A	633,263	111.8070	708,170	633,386	632,396		(163)			7.000	6.995	MON	3,695	44,337	01/21/1999	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ			4	1.A	157,108	100.8010	158,341	157,083	157,083					0.899	0.880	MON	118	1,458	01/05/1998	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ			4	1.A	6,085	202.8130	20,150	9,935	7,960		(301)			85.390	140.267	MON	707	8,439	01/05/1998	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ			4	1.A	39,717	106.9980	41,085	38,398	39,026		(136)			9.000	7.845	MON	288	3,456	12/30/1998	01/15/2028
3133TD-JY-3	FHR 2050 Z Z SEQ			4	1.A	348,997	110.8210	415,523	374,951	370,147		472			6.500	7.020	MON	2,031	24,372	03/24/1998	04/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ			4	1.A	406,737	111.5570	454,097	407,055	406,432		(56)			7.000	7.052	MON	2,374	28,494	03/13/1998	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT			4	1.A	1,655,691	106.1070	1,803,537	1,699,731	1,699,731					6.500	6.437	MON	9,207	110,483	04/15/1998	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ			4	1.A	155,267	112.1710	171,008	152,452	152,597		(63)			7.000	6.951	MON	889	10,672	01/22/1999	05/15/2028
3133TE-WH-3	FHR 2083 ZC Z SEQ			4	1.A	58,429	110.8480	69,374	62,585	61,515		98			6.500	7.192	MON	339	4,068	11/27/2001	08/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ			4	1.A	346,669	110.7170	387,699	350,171	348,620		68			6.500	6.671	MON	1,897	22,761	10/03/2001	08/15/2028
3133TG-5S-4	FHR 2084 ZA Z SEQ			4	1.A	72,165	110.7960	92,002	83,037	81,174		154			6.500	7.517	MON	450	5,397	06/02/1999	08/15/2028
3133TH-6A-0	FHR 2105 ZA Z SEQ			4	1.A	155,618	111.5400	183,678	164,675	162,297		217			6.500	7.156	MON	892	10,704	04/15/2002	12/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ			4	1.A	441,176	110.6140	551,219	498,328	484,308		1,315			6.000	7.195	MON	2,492	29,900	05/01/2002	02/15/2029
3133TJ-QG-1	FHR 2137 CZ Z SEQ			4	1.A	385,061	111.2240	468,788	421,479	413,609		720			6.500	7.185	MON	2,283	27,396	03/02/1999	03/15/2029
3133TJ-UD-3	FHR 2138 Z Z SEQ			4	1.A	477,737	113.1100	572,954	506,547	498,684		492			6.500	7.186	MON	2,744	32,926	04/19/2002	03/15/2029
3133TJ-V8-3	FHR 2132 LZ Z SEQ			4	1.A	347,895	110.5660	424,520	383,951	377,159		626			6.500	7.178	MON	2,080	24,957	03/02/1999	03/15/2029
3133TJ-VY-6	FHR 2132 ZL Z SEQ			4	1.A	141,716	110.3830	167,670	151,898	149,404		192			6.500	7.155	MON	823	9,873	11/27/2001	03/15/2029
3133TK-2E-9	FHR 2134 ZC Z SEQ			4	1.A	1,670,489	111.2030	2,046,282	1,840,125	1,805,872		2,529			6.500	7.284	MON	9,967	119,608	03/02/1999	03/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ			4	1.A	429,214	112.1680	500,255	445,989	442,437		227			7.000	7.306	MON	2,602	31,219	05/17/1999	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ			4	1.A	152,214	112.8300	190,990	169,273	165,908		178			7.000	8.271	MON	987	11,849	07/23/1999	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ			4	1.A	474,714	114.4440	602,109	526,117	516,195		696			7.000	7.885	MON	3,069	36,828	07/22/1999	08/15/2029
3133TL-XU-7	FHR 2186 ZB Z SEQ			4	1.A	739,169	113.5290	847,047	746,105	742,842		74			8.000	8.192	MON	4,974	59,688	10/20/1999	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ			4	1.A	1,932,676	113.8240	2,264,553	1,989,518	1,975,486		647			8.000	8.287	MON	13,263	159,162	08/10/1999	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ			4	1.A	820,792	115.7670	936,958	809,348	809,348					8.000	8.016	MON	5,396	64,748	09/22/1999	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ			4	1.A	658,292	114.8650	787,848	685,888	679,600		366			7.500	7.816	MON	4,287	51,442	11/09/1999	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ			4	1.A	710,310	114.3640	808,048	706,556	706,556					8.000	8.007	MON	4,710	56,525	10/07/1999	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22			4	1.A	801,669	116.2980	1,030,550	886,128	870,367		1,217			7.500	8.167	MON	5,538	66,460	10/14/1999	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ			4	1.A	570,990	115.3060	651,715	565,206	565,206					8.000	7.979	MON	3,768	45,216	11/24/1999	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ			4	1.A	367,747	118.1130	450,473	381,393	378,419		146			8.000	8.295	MON	2,543	30,511	01/03/2000	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ			4	1.A	264,208	117.1480	323,409	276,070	273,336		101			8.000	8.371	MON	1,840	22,086	01/05/2000	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ			4	1.A	323,461	117.8440	392,653	333,197	330,870		87			8.000	8.327	MON	2,221	26,656	01/04/2000	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11			4	1.A	167,276	116.9920	194,756	166,470	166,470					7.500	7.513	MON	1,040	12,485	11/02/2000	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ			4	1.A	146,149	116.6830	177,197	151,862	150,623		48			8.000	8.322	MON	1,012	12,149	02/25/2000	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ			4	1.A	217,824	118.6220	258,549	217,960	217,666		(31)			8.350	8.431	MON	1,517	18,200	05/01/2000	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ			4	1.A	155,697	114.7270	186,372	162,449	161,044		58			7.000	7.330	MON	948	11,372	05/11/2001	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ			4	1.A	150,791	115.6460	181,178	156,666	155,527		53			7.000	7.272	MON	914	10,967	02/16/2001	09/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TP-SZ-3	FHR 2256 ZY Z SEQ			4	1.A	132,304	114.2860	157,020	137,392	136,251		62			7.000	7.317	MON	801	9,617	05/01/2001	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11			4	1.A	207,752	117.0340	241,929	206,718	206,718					7.500	7.528	MON	1,292	15,504	11/02/2000	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11			4	1.A	331,325	116.5980	382,610	328,146	328,146					7.500	7.509	MON	2,051	24,611	11/22/2000	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ			4	1.A	563,364	112.7410	654,995	580,975	576,778		169			7.000	7.249	MON	3,389	40,668	01/04/2001	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ			4	1.A	537,303	114.9310	641,482	558,146	553,185		276			7.000	7.337	MON	3,256	39,070	05/02/2001	10/15/2030
3133TR-FW-0	FHR 2289 Z Z SEQ			4	1.A	466,524	110.9090	551,175	496,963	489,352		380			6.500	7.107	MON	2,692	32,303	04/24/2002	02/15/2031
3133TR-KF-1	FHR 2283 Z Z SEQ			4	1.A	275,777	115.7070	332,443	287,314	284,499		171			7.000	7.306	MON	1,676	20,112	01/16/2001	02/15/2031
3133TR-P3-3	FHR 2300 PD PAC-1-11			4	1.A	315,203	113.7080	354,425	311,697	311,775		(59)			6.500	6.478	MON	1,688	20,260	10/19/2001	03/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ			4	1.A	112,991	113.5670	139,195	122,567	120,899		73			6.500	6.943	MON	664	7,967	04/10/2001	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ			4	1.A	270,364	116.0040	331,887	286,100	282,553		168			7.000	7.438	MON	1,669	20,027	05/30/2001	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ			4	1.A	233,645	116.9560	293,239	250,726	246,302		187			7.000	7.685	MON	1,463	17,551	05/15/2001	05/15/2031
3133TT-N3-1	FHR 2312 KZ SC Z SEQ			4	1.A	510,499	112.2690	593,917	529,015	523,748		245			6.500	6.889	MON	2,866	34,386	10/04/2001	04/15/2031
3133TT-RS-2	FHR 2331 Z Z SEQ			4	1.A	169,610	111.0470	205,003	184,609	180,749		228			6.500	7.394	MON	1,000	12,000	11/27/2001	06/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ			4	1.A	378,690	116.2060	459,893	395,757	391,593		215			7.000	7.390	MON	2,309	27,703	06/07/2001	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ			4	1.A	176,304	115.6780	203,754	176,139	176,139					7.000	7.028	MON	1,027	12,330	01/03/2002	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ			4	1.A	348,278	116.6790	411,771	352,910	351,106		49			7.000	7.187	MON	2,059	24,704	12/05/2001	06/15/2031
3133TU-AN-8	FHR 2325 Z Z			4	1.A	152,281	116.6070	188,529	161,679	159,613		85			7.000	7.465	MON	943	11,318	05/24/2001	06/15/2031
3133TU-BK-3	FHR 2325 ZP SC Z SEQ			4	1.A	529,255	115.8860	652,482	563,037	554,936		392			7.000	7.504	MON	3,284	39,413	05/16/2001	03/15/2031
3133TU-LT-3	FHR 2358 Z Z SEQ			4	1.A	559,182	111.9240	681,207	608,634	598,100		606			6.500	7.124	MON	3,297	39,561	09/04/2001	09/15/2031
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11			4	1.A	665,070	113.2800	798,031	704,476	693,673		466			6.500	7.165	MON	3,816	45,791	09/07/2001	09/15/2031
3133TV-GD-2	FHR 2355 WD PAC-11			4	1.A	293,015	111.4150	329,481	295,725	293,358		103			6.500	6.801	MON	1,602	19,222	12/06/2001	09/15/2031
3133TV-HQ-2	FHR 2441 HF PAC-11			4	1.A	1,584,651	113.8290	1,815,133	1,594,618	1,588,277		130			6.500	6.631	MON	8,638	103,650	05/02/2002	04/15/2032
3133TV-KM-7	FHR 2441 MD PAC-1-11			4	1.A	1,700,687	114.7790	1,963,868	1,710,995	1,701,668		194			6.500	6.711	MON	9,268	111,215	04/24/2002	04/15/2032
3133TV-PF-7	FHR 2433 PE PAC-11			4	1.A	757,501	114.7700	864,251	753,030	753,030					6.500	6.498	MON	4,079	48,947	06/14/2002	04/15/2032
3133TV-PV-2	FHR 2433 ZB Z SEQ			4	1.A	418,276	111.6760	499,585	447,354	439,168		394			6.500	7.526	MON	2,423	29,078	05/23/2002	04/15/2032
3133TV-UP-9	FHR 2434 ZC Z SEQ			4	1.A	304,286	112.5080	365,535	324,897	319,815		324			6.500	7.334	MON	1,760	21,118	04/24/2002	04/15/2032
3133TV-VB-9	FHR 2434 PR EXCH PAC-11			4	1.A	1,003,383	110.2260	1,075,080	975,342	981,284		(463)			6.500	6.311	MON	5,283	63,397	07/19/2002	04/15/2032
31358L-YC-4	FNR G92-11 K PAC-11			4	1.A	620	99.9310	639	639	635		4			7.000	8.410	MON	4	45	01/10/1992	02/25/2022
31358L-ZW-9	FNR 1992-16 Z Z PAC-11			4	1.A	1,836	100.0760	2,494	2,493	2,476		19			7.000	8.960	MON	15	174	01/07/1992	02/25/2022
31358M-ZV-9	FNR G92-22 J PAC-11			4	1.A	480	100.4530	494	492	488		2			7.500	8.661	MON	3	37	02/12/1992	04/25/2022
31358N-6K-3	FNR 1992-126 PZ Z PAC-11			4	1.A	18,334	101.1200	21,675	21,435	21,273		69			8.000	8.894	MON	143	1,715	06/16/1992	07/25/2022
31358N-LQ-3	FNR 1992-100 ZB Z			4	1.A	14,292	101.1340	15,267	15,096	14,990		34			8.500	9.176	MON	107	1,283	01/01/2002	06/25/2022
31358N-M5-8	FNR 1992-119 Z Z			4	1.A	15,201	101.3020	18,095	17,863	17,724		61			8.000	8.990	MON	119	1,429	07/23/1992	07/25/2022
31358N-P4-8	FNR 1992-112 G PAC-11			4	1.A	9,726	101.1300	9,990	9,878	9,811		21			8.000	8.667	MON	66	790	05/26/1992	07/25/2022
31358N-YB-2	FNR 1992-79 NB IO PAC-11			4	1.A		187.4320	19	10						1,003.912	8,888.000	MON	8	101	05/07/1992	06/25/2022
31358P-BG-1	FNR 1992-134 L PAC-11			4	1.A	254	100.1230	271	270	268		2			6.000	8.665	MON	1	16	10/01/2002	07/25/2022
31358P-C9-6	FNR 1992-135 LZ Z PAC-11			4	1.A	29,990	101.1880	37,121	36,685	36,385		146			7.500	8.645	MON	229	2,751	07/08/1992	08/25/2022
31358P-EN-3	FNR 1992-117 NB IO PAC-11			4	1.A		322.6830	48	15						1,175.463	8,888.000	MON	15	174	06/05/1992	07/25/2022
31358P-G2-7	FNR G92-41 M PAC-11			4	1.A	5,310	100.8040	5,618	5,573	5,510		50			5.875	8.207	MON	27	327	08/19/1992	08/25/2022
31358P-ST-5	FNR 1992-132 PZ Z PAC-11			4	1.A	15,097	101.4890	17,855	17,593	17,448		64			8.000	9.039	MON	117	1,407	06/18/1992	08/25/2022
31358Q-2R-5	FNR 1992-168 KB PAC-11			4	1.A	6,365	101.9800	6,573	6,446	6,412		3			7.000	7.234	MON	38	451	01/26/1996	10/25/2022
31358Q-EU-5	FNR 1992-162 D PAC-11			4	1.A	4,490	101.5010	4,872	4,800	4,767		12			7.000	7.715	MON	28	336	10/23/1996	09/25/2022
31358Q-L2-9	FNR 1992-182 PM IO NTL			4	1.A		2.0350	48							7.500	8,888.000	MON	15	177	10/27/1992	10/25/2022
31358Q-L8-6	FNR 1992-182 Z Z PAC-11			4	1.A	9,300	101.6430	11,994	11,800	11,676		66			7.000	8.628	MON	69	826	09/14/1992	10/25/2022
31358Q-LN-3	FNR 1992-163 P IO NTL			4	1.A		1.8760	14							8.000	8,888.000	MON	5	61	10/02/1992	09/25/2022
31358Q-Q6-5	FNR 1992-181 PN PAC-11			4	1.A	34,483	101.3900	35,897	35,405	35,078		158			7.000	8.254	MON	207	2,478	09/11/1992	10/25/2022
31358Q-QR-9	FNR 1992-143 NA IO PAC-11			4	1.A		368.3880	51	14						1,183.500	8,888.000	MON	14	163	08/19/1992	09/25/2022
31358Q-VP-7	FNR 1992-150 M PAC-11			4	1.A	24,280	101.5480	24,921	24,541	24,385		28			8.000	8.416	MON	164	1,963	07/21/1992	09/25/2022
31358Q-VR-3	FNR 1992-150 NC IO PAC-11			4	1.A		234.6720	173	74						945.367	8,888.000	MON	58	696	07/22/1992	09/25/2022
31358R-4X-8	FNR 1993-4 L PAC-11			4	1.A	64,401	102.0620	66,560	65,215	64,762		95			7.500	7.997	MON	408	4,891	01/21/1993	01/25/2023
31358R-4Z-3	FNR 1993-4 LB PAC-11			4	1.A	12,972	101.7620	13,502	13,269	13,146		46			7.000	7.997	MON	77	929	01/05/1993	01/25/2023
31358R-KL-6	FNR 1992-201 D TAC-11			4	1.A	20,226	101.5910	21,134	20,803	20,598		96			7.000	8.325	MON	121	1,456	10/21/1992	11/25/2022
31358R-R9-6	FNR 1992-215 PT PAC-11			4	1.A	22,726	102.0140	23,628	23,162	22,971		63			7.500	8.392	MON	145	1,737	11/17/1992	12/25/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358T-5U-9	FNR 1993-23 PZ Z PAC-11			4	1.A	82,231	102.3030	90,304	88,272	87,605		142			7.500	8.082	MON	552	6,620	02/18/1993	03/25/2023
31358T-KQ-1	FNR G93-3 K PAC-11			4	1.A	21,752	101.6590	22,563	22,195	22,001		62			7.000	7.876	MON	129	1,554	02/01/1993	02/25/2023
31358T-TW-9	FNR G93-8 PZ Z PAC-11			4	1.A	57,815	102.1260	68,631	67,203	66,575		209			7.250	8.237	MON	406	4,872	02/01/1993	02/25/2023
31358T-XV-6	FNR 1993-20 J PAC-11			4	1.A	79,912	102.4540	84,179	82,163	81,349		272			7.000	8.035	MON	479	5,752	01/22/1993	03/25/2023
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11			4	1.A	25,186	102.5750	30,940	30,163	29,853		112			7.000	8.183	MON	176	2,111	02/02/1993	03/25/2023
31358U-AX-4	FNR 1993-29 J PAC-22			4	1.A	126,114	102.6830	130,377	126,970	126,275		41			7.500	7.700	MON	794	9,523	02/17/1993	03/25/2023
31358U-G5-9	FNR 1993-61 KC PAC-11			4	1.A	23,690	103.0410	24,784	24,053	23,863		46			7.000	7.622	MON	140	1,684	05/18/1993	05/25/2023
31358U-GD-2	FNR 1993-38 M PAC-11			4	1.A	167,099	102.5950	175,047	170,619	169,075		496			6.750	7.642	MON	960	11,517	02/19/1993	03/25/2023
31358U-HV-1	FNR G93-16 K PAC-11			4	1.A	51,880	101.4320	56,876	56,073	54,674		751			5.000	8.588	MON	234	2,804	09/07/1994	04/25/2023
31358U-T8-9	FNR G93-20 PU IO PAC-1-11			4	1.A		386.5760	219	57						892.761	0.000	MON	42	507	06/30/2003	05/25/2023
31359A-AM-1	FNR 1993-73 L PAC-11			4	1.A	67,655	102.9370	69,403	67,423	67,423					7.500	6.911	MON	421	5,057	04/15/1993	05/25/2023
31359A-K8-1	FNR 1993-98 L PAC-11			4	1.A	135,566	103.2580	142,092	137,609	136,817		79			7.000	7.263	MON	803	9,633	06/28/1993	06/25/2023
31359A-VP-1	FNR 1993-77 L PAC-1-11			4	1.A	76,068	103.3490	79,787	77,202	76,742		50			7.000	7.308	MON	450	5,404	06/28/1993	06/25/2023
31359B-BU-0	FNR 1993-103 PL PAC-1-11			4	1.A	106,845	103.3880	112,547	108,859	107,845		275			7.000	7.742	MON	635	7,620	05/19/1993	07/25/2023
31359B-GB-7	FNR G93-25 L PAC-1-11			4	1.A	205,150	102.9420	214,353	208,227	206,558		343			7.000	7.593	MON	1,215	14,576	07/22/1993	07/25/2023
31359B-JQ-1	FNR 1993-120 L PAC-1-11			4	1.A	207,320	103.1330	216,654	210,072	208,513		314			7.000	7.481	MON	1,225	14,705	06/22/1993	07/25/2023
31359B-LJ-4	FNR G93-26 PZ Z PAC-11			4	1.A	191,261	103.3360	215,303	208,352	206,468		438			7.000	7.753	MON	1,215	14,585	06/28/1993	07/25/2023
31359B-SU-2	FNR 1993-136 K IO NTL AD			4	1.A		3.7520	222							7.000	0.000	MON	35	414	06/30/2003	07/25/2023
31359B-YJ-0	FNR 1993-142 G PAC-11			4	1.A	104,464	103.7440	110,325	106,344	105,701		67			7.000	7.292	MON	620	7,444	07/09/1993	08/25/2023
31359D-2W-2	FNR 1993-163 Z Z PAC-11			4	1.A	309,406	103.5150	335,484	324,091	321,775		363			7.000	7.429	MON	1,891	22,686	08/10/1993	09/25/2023
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11			4	1.A	328,517	103.4850	365,615	353,303	350,380		555			7.000	7.588	MON	2,061	24,731	08/06/1993	09/25/2023
31359D-KV-4	FNR G93-33 K PAC-1-11			4	1.A	102,643	103.7390	106,481	102,643	102,643					7.000	6.550	MON	599	7,185	01/20/1994	09/25/2023
31359F-K7-2	FNR G93-41 Z Z SEQ			4	1.A	317,815	103.8230	350,854	337,933	335,715		254			7.000	7.326	MON	1,971	23,655	12/06/1993	12/25/2023
31359G-LE-4	FNR G94-1 PK PAC-1-11			4	1.A	408,889	104.0080	425,675	409,272	407,870		(193)			7.000	6.964	MON	2,387	28,649	12/07/1993	01/25/2024
31359G-R7-3	FNR G94-2 E TAC-11			4	1.A	906,861	104.4450	953,627	913,043	907,980		277			7.000	7.193	MON	5,326	63,913	01/26/1994	03/25/2024
31359H-EE-0	FNR 1994-41 PL PAC-1-11			4	1.A	294,233	104.8440	316,795	302,160	298,057		977			7.000	7.545	MON	1,637	19,640	03/08/1994	03/25/2024
31359H-JN-5	FNR 1994-55 N W CPT			4	1.A	16,431	103.6730	17,141	16,534	16,534					5.880	5.557	MON	82	1,002	03/14/1994	12/25/2023
31359H-MK-7	FNR 1994-38 PM PAC-1-11			4	1.A	164,638	104.1480	174,459	167,511	165,879		314			6.950	7.568	MON	970	11,642	03/02/1994	03/25/2024
31359H-X6-6	FNR G94-5 PK PAC-1-11			4	1.A	322,119	105.3430	348,616	330,935	326,486		1,106			7.500	8.624	MON	2,068	24,820	07/14/1994	06/17/2024
31359K-F8-5	FNR 1996-46 ZA Z SEQ			4	1.A	205,843	108.7130	236,599	217,637	215,444		195			7.500	7.917	MON	1,360	16,323	11/04/1999	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ			4	1.A	65,123	108.6960	72,509	66,708	66,199		34			7.000	7.284	MON	389	4,670	12/29/1998	12/25/2026
31359K-MA-2	FNR G96-2 H PAC-11			4	1.A	182,947	109.7890	204,726	186,472	185,266		69			7.500	7.748	MON	1,165	13,985	08/09/1996	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z			4	1.A	221,495	111.0480	255,269	229,873	228,236		112			8.000	8.337	MON	1,532	18,390	01/16/1997	12/18/2026
31359L-JB-2	FNR 1994-108 A SC PT			4	1.A	7,830	101.4890	7,952	7,835	7,802		(6)			7.500	7.442	MON	49	588	02/20/1996	10/25/2022
31359N-2A-8	FNR 1997-25 Z Z			4	1.A	209,366	109.1920	232,345	212,786	211,726		50			7.000	7.210	MON	1,241	14,895	01/22/1999	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ			4	1.A	119,958	109.7230	131,869	120,184	119,882		(13)			7.000	7.058	MON	701	8,413	03/18/1998	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ			4	1.A	167,966	112.1180	205,640	183,413	180,903		188			7.500	8.121	MON	1,146	13,756	02/25/1997	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ			4	1.A	368,297	111.3160	475,266	426,953	419,151		1,076			7.500	8.467	MON	2,668	32,021	03/31/1997	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ			4	1.A	102,614	108.4780	112,725	103,915	102,983		88			7.000	7.372	MON	606	7,274	08/12/1997	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ			4	1.A	197,501	111.9880	240,329	214,602	211,972		294			7.500	8.050	MON	1,341	16,095	02/20/1997	03/18/2027
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ			4	1.A	1,080,673	111.9650	1,279,656	1,142,908	1,129,234		1,194			8.000	8.589	MON	7,619	91,433	05/16/1997	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ			4	1.A	62,236	111.9650	73,695	65,820	65,032		69			8.000	8.589	MON	439	5,266	05/16/1997	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ			4	1.A	223,018	109.9410	248,999	226,484	224,042		227			6.500	6.982	MON	1,227	14,722	10/29/1997	09/18/2027
31359P-7M-2	FNGT 1998-T3 B PT			4	1.A	61,235	105.5220	60,330	57,173	57,040		(98)			8.958	8.634	MON	427	5,121	12/03/1998	09/25/2023
31359P-FS-0	FNR 1997-29 Z Z SEQ			4	1.A	79,938	107.0510	91,300	85,287	84,462		101			6.500	6.999	MON	462	5,544	12/30/1998	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ			4	1.A	320,685	108.2240	361,799	334,305	331,733		212			6.600	6.939	MON	1,839	22,064	01/09/1998	05/18/2027
31359P-ME-3	FNR 1997-26 GZ Z SEQ			4	1.A	347,861	106.9990	414,303	387,202	382,427		644			7.000	7.704	MON	2,259	27,104	06/25/1997	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ			4	1.A	310,263	113.6060	359,442	316,393	314,588		78			8.000	8.232	MON	2,109	25,312	05/01/1997	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ			4	1.A	194,242	112.5860	231,227	205,377	203,311		187			8.000	8.438	MON	1,369	16,430	03/31/1997	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11			4	1.A	89,335	105.2370	94,752	90,037	89,532		40			7.000	7.272	MON	525	6,303	07/09/1997	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ			4	1.A	135,342	109.1390	157,979	144,751	143,158		182			6.500	7.018	MON	784	9,409	04/30/1999	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ			4	1.A	211,937	112.8780	265,733	235,417	232,058		312			7.500	8.155	MON	1,471	17,656	05/28/1997	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ			4	1.A	222,997	111.2800	249,125	223,872	222,972		(5)			7.920	8.043	MON	1,478	17,731	06/12/1997	07/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359Q-LE-2	FNR 1997-63 B SCH			4	1.A	199,568	107.7940	216,833	201,156	199,966		92			7.000	7.274	MON	1,173	14,081	08/07/1997	09/18/2027
31359Q-WJ-6	FNR 1997-74 J SEQ			4	1.A	396,456	110.1210	445,577	404,626	400,166		381			6.500	6.958	MON	2,192	26,300	09/24/1997	11/18/2027
31359Q-WJ-8-3	FNR 1997-74 NC SEQ NAS			4	1.A	148,559	106.0890	161,816	152,528	149,742		327			6.500	7.350	MON	826	9,914	10/20/1997	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ			4	1.A	120,100	111.4200	135,093	121,246	120,677		21			7.000	7.166	MON	707	8,487	12/29/1998	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ			4	1.A	247,930	107.1860	269,531	251,462	249,052		262			6.500	6.975	MON	1,362	16,345	11/24/1997	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ			4	1.A	116,674	110.3320	133,161	120,691	119,572		104			6.500	6.833	MON	654	7,845	12/03/1997	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ			4	1.A	250,003	110.2210	279,709	253,770	252,428		63			6.500	6.695	MON	1,375	16,495	01/06/1998	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ			4	1.A	393,232	111.6940	439,191	393,209	393,209					7.000	6.917	MON	2,294	27,525	04/29/1998	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ			4	1.A	553,843	114.0700	636,542	558,028	554,748		51			7.000	7.141	MON	3,255	39,062	03/19/2001	05/25/2031
31359S-QD-5	FNR 2001-10 PY PAC-11			4	1.A	493,843	112.0400	555,386	495,702	493,803		(7)			6.000	6.067	MON	2,479	29,742	11/07/2001	04/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ			4	1.A	97,783	115.5620	115,680	100,102	99,110		17			7.000	7.280	MON	584	7,007	03/27/2001	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ			4	1.A	611,867	112.4370	689,386	613,133	611,470		(79)			7.000	7.058	MON	3,577	42,919	12/30/1998	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB			4	1.A	1,356,393	105.9240	1,487,455	1,404,264	1,371,667		2,894			6.500	7.417	MON	7,606	91,277	01/01/1999	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB			4	1.A	1,190,321	104.6670	1,305,673	1,247,453	1,209,399		3,539			6.500	7.745	MON	6,757	81,084	01/01/1999	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB			4	1.A	658,290	103.5290	748,250	722,748	677,267		4,442			6.500	9.254	MON	3,915	46,979	06/05/1998	06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ			4	1.A	427,048	111.9300	520,708	465,210	456,865		384			7.000	7.648	MON	2,714	32,565	06/11/1999	08/25/2029
31359V-YL-1	FNR 1999-24 ZE Z SEQ			4	1.A	107,688	108.7570	125,597	115,483	113,835		106			6.500	7.038	MON	626	7,506	04/14/1999	05/25/2029
31359W-2W-0	FNR 1999-51 C SEQ			4	1.A	38,139	103.2250	40,448	39,185	38,878		32			7.500	7.898	MON	245	2,939	09/09/1999	10/25/2029
31359W-3F-6	FNR 1999-51 BC SEQ			4	1.A	83,905	112.7390	97,019	86,056	85,165		48			7.500	7.819	MON	538	6,454	09/09/1999	10/25/2029
31359X-MB-2	FNA 1999-M6 Z Z SEQ			4	1.A	1,462,108	101.6500	1,483,720	1,459,636	1,459,309		(93)			6.700	6.754	MON	8,150	97,796	07/25/2002	11/17/2039
313637-FB-1	FNMA 109162			4	1.A	46,821	99.9130	46,780	46,821	46,821					6.640	6.581	MON	259	3,109	03/19/1998	03/01/2028
3136A0-X6-9	FNR 2011-89 HZ Z SEQ			4	1.A	5,104,233	107.8450	5,695,515	5,281,190	5,210,329		160			4.000	4.633	MON	17,604	211,248	09/07/2011	09/25/2041
3136A1-KE-4	FNR 2011-99 CZ Z SEQ			4	1.A	17,406,322	110.0500	17,439,476	15,846,876	16,798,684		(152,478)			4.500	2.970	MON	59,426	696,027	12/01/2021	10/25/2041
3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11			4	1.A	43,504,431	115.7280	43,779,757	37,829,940	40,491,941		(401,778)			4.500	3.144	MON	141,862	1,702,347	02/08/2013	11/25/2041
3136A2-V3-4	FNR 2011-134 NY EXCH AD PAC-11			4	1.A	10,913,835	116.5390	11,673,750	10,017,000	10,510,005		(64,412)			4.500	3.637	MON	37,564	450,765	07/31/2014	12/25/2041
3136A3-2X-8	FNR 2012-12 PH PAC-11			4	1.A	11,674,007	107.0230	11,856,527	11,078,536	11,358,292		(39,273)			3.500	3.068	MON	32,312	387,749	02/14/2013	02/25/2042
3136A3-S6-9	FNR 2012-3 PE PAC-11			4	1.A	12,965,093	108.4010	13,005,672	11,997,773	12,304,160		(72,799)			4.000	3.070	MON	39,993	479,911	06/05/2012	02/25/2042
3136A4-3X-5	FNR 2012-38 ZB Z SEQ			4	1.A	30,228,844	107.7660	30,201,912	28,025,496	28,807,666		(273,734)			4.000	2.487	MON	93,418	1,104,119	10/01/2021	04/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ			4	1.A	6,363,506	102.9060	6,502,442	6,318,791	6,323,897		(211)			3.500	3.318	MON	18,430	221,158	05/31/2012	04/25/2042
3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11			4	1.A	34,030,886	108.4010	34,456,186	31,786,000	32,895,001		(115,554)			3.500	3.029	MON	92,709	1,112,510	08/01/2012	05/25/2042
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11			4	1.A	22,355,665	108.0490	24,655,980	22,819,342	22,488,968		59,149			3.500	3.976	MON	66,556	783,739	12/01/2021	04/25/2042
3136A5-H9-0	FNR 2012-46 CE AD PAC-11			4	1.A	19,919,087	115.8980	21,080,596	18,189,000	18,929,698		(125,108)			4.500	3.601	MON	68,209	818,505	04/12/2012	05/25/2042
3136A5-HH-2	FNR 2012-31 MN PAC-11			4	1.A	8,477,417	109.1870	8,989,381	8,233,000	8,331,988		(17,026)			3.500	3.233	MON	24,013	288,155	06/06/2012	04/25/2042
3136A5-KK-1	FNR 2012-31 PL EXCH AD PAC-11			4	1.A	9,250,391	114.3520	9,719,936	8,500,000	8,820,157		(58,643)			4.000	3.142	MON	28,333	340,000	06/06/2012	04/25/2042
3136A5-LJ-3	FNR 2012-35 LB AD PAC-11			4	1.A	16,732,905	114.3130	17,054,732	14,919,280	15,755,495		(97,403)			4.000	3.145	MON	49,731	596,771	10/18/2012	04/25/2042
3136A5-MB-9	FNR 2012-35 DB PAC-11			4	1.A	25,861,076	107.1270	27,858,729	26,005,324	25,912,183		7,244			3.500	3.565	MON	75,849	910,186	04/25/2012	04/25/2042
3136A5-NB-8	FNR 2012-35 EB PAC-11			4	1.A	16,552,256	107.2130	17,843,748	16,643,274	16,582,296		2,928			3.500	3.550	MON	48,543	582,515	04/25/2012	04/25/2042
3136A5-RC-2	FNR 2012-33 MW PAC-11			4	1.A	10,018,750	108.7030	10,870,326	10,000,000	10,005,598		(6,514)			3.500	3.441	MON	29,167	350,000	02/20/2019	04/25/2042
3136A5-UK-0	FNR 2012-30 HE AD PAC-11			4	1.A	31,178,250	109.7450	30,618,785	27,900,000	29,244,815		(333,866)			4.000	2.456	MON	93,000	1,116,000	04/18/2013	04/25/2042
3136A5-VU-7	FNR 2012-30 PE AD PAC-11			4	1.A	18,547,905	108.8130	18,407,885	16,917,000	17,568,161		(165,875)			4.000	2.763	MON	56,390	676,680	01/24/2013	04/25/2042
3136A5-X8-4	FNR 2012-50 Z Z SEQ			4	1.A	16,511,854	107.9260	16,500,308	15,288,554	15,625,098		(112,584)			4.000	2.851	MON	50,962	605,494	08/01/2021	05/25/2042
3136A5-Y3-4	FNR 2012-50 GY PAC-11			4	1.A	11,244,966	108.3060	11,863,814	10,954,000	11,046,223		(25,500)			3.500	3.238	MON	31,949	383,390	02/14/2013	05/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11			4	1.A	10,645,960	102.9070	11,144,125	10,829,337	10,749,459		11,015			3.500	3.914	MON	31,586	378,111	04/01/2021	05/25/2042
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ			4	1.A	127,625,904	107.8090	131,344,954	121,830,922	123,946,934		(698,573)			4.000	3.034	MON	406,103	4,816,733	09/01/2021	07/25/2042
3136A6-JN-5	FNR 2012-58 LZ Z SEQ			4	1.A	8,668,229	102.8940	9,188,981	8,930,569	8,821,658		18,710			3.500	4.274	MON	26,047	312,117	03/01/2021	06/25/2042
3136A6-KK-9	FNR 2012-58 AZ Z SEQ			4	1.A	10,787,946	106.6180	10,652,267	9,991,079	10,233,046		(54,963)			4.000	2.787	MON	33,304	399,312	02/01/2021	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ			4	1.A	16,357,564	107.4940	16,377,389	15,235,578	15,598,646		(82,735)			4.000	2.668	MON	50,785	608,917	02/01/2021	07/25/2042
3136A6-P4-0	FNR 2012-76 DZ Z SEQ			4	1.A	109,983,580	107.9800	113,433,157	105,049,931	106,662,829		(538,684)			4.000	3.040	MON	350,166	4,169,639	07/01/2021	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11			4	1.A	10,076,559	106.1630	10,411,245	9,806,871	9,879,229		(48,006)			3.500	2.860	MON	28,603	343,241	08/14/2012	07/25/2042
3136A6-R3-0	FNR 2012-75 CE PAC-11			4	1.A	27,693,323	103.7830	29,525,194	28,449,000	28,122,074		66,882			3.000	3.322	MON	71,123	853,470	06/14/2012	07/25/2042
3136A6-T2-0	FNR 2012-75 HE AD PAC-11			4	1.A	9,990,389	115.8320	10,824,516	9,345,000	9,665,255		(41,266)			4.000	3.423	MON	31,150	373,800	06/12/2012	07/25/2042
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11			4	1.A	15,249,820	117.0640	17,164,272	14,662,320	15,004,089		(28,421)			4.000	3.671	MON	48,874	573,981	12/01/2021	06/25/2042
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11			4	1.A	24,108,744	102.8980	25,176,136	24,467,066	24,275,117		34,196			3.500	3.880	MON	71,362	854,278	04/01/2021	06/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A6-UR-3	FNR 2012-63 ZA Z SEQ			4	1.A	158,456,663	107.8700	165,562,960	153,484,070	155,086,131		(565,983)			4.000	3.403	MON	511,614	6,078,645	08/01/2021	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ			4	1.A	29,377,916	107.8620	29,576,123	27,420,394	28,117,272		(150,399)			4.000	2.624	MON	91,401	1,093,834	04/01/2021	06/25/2042
3136A6-XD-1	FNR 2012-56 ZM Z SEQ			4	1.A	41,274,554	107.6610	41,996,630	39,008,157	39,767,447		(277,923)			4.000	2.731	MON	130,027	1,536,802	10/01/2021	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ			4	1.A	35,936,511	105.3960	36,173,658	34,321,782	34,860,673		(197,368)			3.500	2.649	MON	100,105	1,185,389	10/01/2021	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ			4	1.A	14,713,984	105.0330	14,841,513	14,130,272	14,332,783		(57,801)			3.500	2.680	MON	41,213	490,274	08/01/2021	07/25/2042
3136A7-EG-3	FNR 2012-70 PB PAC-11			4	1.A	13,646,006	105.2730	14,743,309	14,004,881	13,803,444		19,173			3.000	3.206	MON	35,012	420,146	02/01/2013	07/25/2042
3136A7-ET-5	FNR 2012-70 YB PAC-11			4	1.A	15,436,064	105.0760	16,224,648	15,440,889	15,423,674		(3,920)			3.000	2.985	MON	38,602	463,227	07/30/2012	07/25/2042
3136A7-FM-9	FNR 2012-70 HB PAC-11			4	1.A	25,083,433	105.2370	27,017,585	25,673,112	25,346,442		35,803			3.000	3.205	MON	64,183	770,193	01/30/2013	07/25/2042
3136A7-RT-1	FNR 2012-90 ZE Z SEQ			4	1.A	58,825,260	104.3520	60,004,864	57,502,521	57,857,926		(138,553)			3.500	3.164	MON	167,716	1,974,947	12/01/2021	08/25/2042
3136A7-UN-0	FNR 2012-80 LZ Z SEQ			4	1.A	22,078,529	107.7000	22,352,032	20,753,925	21,267,349		(151,244)			4.000	2.706	MON	69,180	815,155	11/01/2021	08/25/2042
3136A7-UU-4	FNR 2012-80 AZ Z SEQ			4	1.A	56,108,846	104.3800	57,697,399	55,276,059	55,538,229		(108,529)			3.500	3.198	MON	161,222	1,898,478	12/01/2021	08/25/2042
3136A7-V9-0	FNR 2012-89 Z Z SEQ			4	1.A	49,679,744	107.8130	50,488,190	46,829,465	47,809,084		(365,666)			4.000	2.745	MON	156,098	1,850,047	09/01/2021	08/25/2042
3136A7-WY-4	FNR 2012-87 VZ Z SEQ			4	1.A	25,867,500	103.3860	27,794,015	26,883,771	26,390,439		107,152			3.000	3.711	MON	67,209	793,559	12/01/2021	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ			4	1.A	11,905,373	102.9080	12,441,779	12,090,181	11,994,215		12,594			3.000	3.284	MON	30,225	361,252	06/01/2021	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ Z SEQ			4	1.A	10,762,060	105.4460	11,576,696	10,978,803	10,814,585		26,648			3.500	3.953	MON	32,022	377,071	12/01/2021	08/25/2042
3136A7-YP-1	FNR 2012-83 PW PAC-11			4	1.A	14,053,463	108.5980	14,321,857	13,188,000	13,534,591		(83,416)			3.500	2.702	MON	38,465	461,580	07/31/2012	08/25/2042
3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11			4	1.A	12,654,368	105.9340	13,455,738	12,702,000	12,666,442		2,152			3.000	3.042	MON	31,755	381,060	01/23/2013	10/25/2042
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ			4	1.A	43,681,976	107.7070	43,857,566	40,719,199	41,875,471		(331,563)			4.000	2.598	MON	135,731	1,594,020	12/01/2021	09/25/2042
3136A8-CK-4	FNR 2012-98 CP SC SEQ			4	1.A	10,146,347	114.4690	10,305,316	9,002,720	9,671,406		(54,993)			4.000	3.164	MON	30,009	360,109	04/18/2013	12/25/2041
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ			4	1.A	35,410,359	105.2650	37,197,774	35,337,371	35,310,225		(16,228)			3.500	3.447	MON	103,067	1,228,464	07/01/2021	09/25/2042
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11			4	1.A	17,610,687	104.3930	18,840,583	18,047,799	17,805,140		26,312			3.000	3.282	MON	45,120	532,737	12/01/2021	09/25/2042
3136A8-KH-2	FNR 2012-93 EY EXCH AD PAC-11			4	1.A	17,612,502	104.2280	18,351,501	17,607,000	17,607,000					3.000	2.988	MON	44,018	528,210	10/18/2012	09/25/2042
3136A8-P5-3	FNR 2012-108 PL PAC-11			4	1.A	9,762,500	105.7020	10,570,219	10,000,000	9,885,960		26,480			3.000	3.336	MON	25,000	300,000	10/17/2012	10/25/2042
3136A8-V9-8	FNR 2012-113 EM PAC-11			4	1.A	25,660,604	104.2160	27,305,642	26,201,000	25,913,395		33,075			3.000	3.178	MON	65,503	786,030	01/30/2013	10/25/2042
3136A8-XJ-4	FNR 2012-99 HJ EXCH SCH-11			4	1.A	18,022,402	102.5300	19,749,692	19,262,420	18,624,304		81,234			2.500	3.053	MON	40,130	481,560	11/20/2012	09/25/2042
3136A8-Y5-3	FNR 2012-113 DE AD PAC-11			4	1.A	10,639,684	108.8050	11,040,397	10,147,000	10,407,399		(32,044)			3.500	3.084	MON	29,595	355,145	09/25/2012	10/25/2042
3136A9-2C-1	FNR 2012-124 BY EXCH AD PAC-11			4	1.A	15,808,504	105.9000	16,878,377	15,938,000	15,850,657		4,497			3.000	3.060	MON	39,845	478,140	10/18/2012	11/25/2042
3136A9-2X-5	FNR 2012-118 ZV Z SEQ			4	1.A	45,106,098	105.4510	49,340,749	46,790,214	45,890,667		231,479			3.000	3.495	MON	116,976	1,078,419	12/01/2021	11/25/2042
3136A9-3C-0	FNR 2012-118 DZ Z SEQ			4	1.A	31,266,717	104.6370	33,250,176	31,776,679	31,474,149		36,337			3.000	3.220	MON	79,442	937,988	12/01/2021	11/25/2042
3136A9-6A-1	FNR 2012-122 PB EXCH PAC-11			4	1.A	10,085,464	98.5230	11,864,527	12,042,345	10,938,697		112,224			2.000	3.343	MON	20,071	240,847	02/08/2013	11/25/2042
3136A9-JV-1	FNR 2012-110 BZ Z SEQ			4	1.A	14,453,161	105.8670	14,881,660	14,056,931	14,221,066		(38,669)			3.500	3.073	MON	40,999	482,791	12/01/2021	10/25/2042
3136A9-LM-8	FNR 2012-114 ZG Z SEQ			4	1.A	68,001,450	105.9240	72,065,585	68,035,232	67,933,776		(16,196)			3.500	3.499	MON	198,436	2,336,697	12/01/2021	10/25/2042
3136A9-V8-8	FNR 2012-124 ZL Z SEQ			4	1.A	23,463,821	107.2440	24,356,956	22,711,647	23,089,184		(57,891)			3.500	3.122	MON	66,242	780,040	12/01/2021	11/25/2042
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ			4	1.A	26,839,551	107.7210	27,985,076	25,979,163	26,367,666		(82,617)			3.500	3.024	MON	75,773	892,265	12/01/2021	11/25/2042
3136AA-HW-8	FNR 2012-135 Z Z SEQ			4	1.A	17,267,584	103.4260	17,992,336	17,396,277	17,314,909		10,048			3.000	3.127	MON	43,491	513,506	12/01/2021	12/25/2042
3136AA-ND-3	FNR 2012-132 ME PAC-11			4	1.A	8,664,754	116.7380	9,381,058	8,036,000	8,367,923		(39,710)			4.000	3.384	MON	26,787	321,440	02/14/2013	12/25/2042
3136AA-NM-3	FNR 2012-132 HE AD PAC-11			4	1.A	11,431,778	107.6190	12,513,907	11,628,000	11,512,720		10,190			3.000	3.136	MON	29,070	348,840	01/17/2013	12/25/2042
3136AA-XB-6	FNR 2012-133 LP SC PT			4	1.A	19,207,911	115.9120	20,868,709	18,003,900	18,568,549		(111,477)			4.000	3.288	MON	60,013	720,156	03/13/2013	04/25/2042
3136AB-2N-2	FNR 2013-11 Z Z SEQ			4	1.A	31,971,779	104.5350	35,512,539	33,972,001	32,850,024		188,236			3.000	3.976	MON	84,930	1,002,790	12/01/2021	02/25/2043
3136AB-CK-7	FNR 2012-147 GZ Z SEQ			4	1.A	16,047,701	106.0960	16,815,348	15,849,137	15,934,472		(19,918)			3.500	3.309	MON	46,227	544,345	12/01/2021	01/25/2043
3136AB-CT-8	FNR 2012-147 HZ Z SEQ			4	1.A	11,657,630	107.2730	12,009,504	11,195,291	11,440,840		(37,138)			3.500	2.996	MON	32,653	384,507	12/01/2021	01/25/2043
3136AB-E7-4	FNR 2013-5 BZ Z SEQ			4	1.A	15,206,046	107.1070	16,012,781	14,950,322	15,073,781		(22,624)			3.500	3.285	MON	43,605	513,475	12/01/2021	02/25/2043
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ			4	1.A	28,928,745	106.9960	30,372,140	28,386,361	28,621,462		(42,469)			3.500	3.288	MON	82,794	974,941	12/01/2021	02/25/2043
3136AB-YK-3	FNR 2013-1 ZV Z SEQ			4	1.A	25,446,744	104.9580	28,046,962	26,722,110	25,982,670		88,068			3.000	3.586	MON	66,805	788,787	12/01/2021	02/25/2043
3136AC-B8-3	FNR 2013-13 ED PAC-11			4	1.A	18,456,570	102.0810	20,818,297	20,394,000	19,211,555		99,496			2.500	3.188	MON	42,488	509,850	01/24/2013	03/25/2043
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN				1.A	22,199,214	109.0640	22,022,735	20,192,576	22,188,450		(10,763)			3.000	2.039	MON	50,481		12/01/2021	02/25/2043
3136AC-F8-9	FNR 2013-13 Z Z SEQ			4	1.A	12,418,391	105.3470	14,208,652	13,487,464	12,910,581		99,076			3.000	4.530	MON	33,719	398,125	12/01/2021	03/25/2043
3136AC-HW-4	FNR 2013-17 PZ Z SEQ			4	1.A	27,901,012	103.8090	30,265,386	29,154,995	28,565,217		121,235			3.000	3.767	MON	72,887	866,525	09/01/2021	03/25/2043
3136AC-P6-2	FNR 2013-15 VZ Z SEQ			4	1.A	27,985,940	106.6660	29,208,083	27,382,654	27,685,124		(53,613)			3.500	3.195	MON	79,866	940,468	12/01/2021	03/25/2043
3136AC-S8-5	FNR 2013-15 MZ Z SEQ			4	1.A	38,888,737	107.5270	41,826,871	38,898,998	38,845,010		(8,334)			3.500	3.502	MON	113,455	1,336,001	12/01/2021	03/25/2043
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ			4	1.A	36,141,604	103.0160	39,768,615	38,604,373	37,177,373		216,671			3.000	3.993	MON	96,511	1,139,529	12/01/2021	03/25/2043
3136AC-YY-1	FNR 2013-18 PY PAC-11			4	1.A	10,006,250	107.3670	10,736,651	10,000,000	9,994,348		(1,886)			3.000	2.995	MON	25,000	300,000	04/18/2013	03/25/2043
3136AD-GE-3	FNR 2013-31 ZN Z SUP			4	1.A	2,877,705	102.8970	3,593,072	3,491,898	2,876,524		7,913			3.000	19.004	MON	8,730	104,757	12/03/2013	04/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ			4	1.A	22,766,399	106.1910	24,341,168	22,922,037	22,812,387		9,923			3.500	3.609	MON	66,856	787,266	12/01/2021	04/25/2043
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ			4	1.A	50,315,861	108.1350	54,409,283	50,315,861	50,315,861					4.000	3.940	MON	167,720	1,969,697	12/01/2021	04/25/2043
3136AD-PQ-6	FNR 2013-34 PL PAC-11			4	1.A	12,366,364	106.1120	13,987,705	13,182,000	12,662,677		39,988			3.000	3.440	MON	32,955	395,460	03/13/2013	04/25/2043
3136AD-S3-4	FNR 2013-41 ZY Z SEQ			4	1.A	26,617,780	107.7790	29,181,634	27,075,360	26,768,712		26,807			3.500	3.717	MON	78,970	929,914	12/01/2021	05/25/2043
3136AD-YD-5	FNR 2013-27 Z Z SEQ			4	1.A	13,915,649	105.6080	14,338,596	13,577,165	13,718,521		(35,730)			3.500	3.085	MON	39,600	466,313	12/01/2021	04/25/2043
3136AE-2F-3	FNR 2013-70 ZM Z SEQ			4	1.A	29,414,718	104.9370	33,725,576	32,138,876	30,691,781		268,142			3.500	5.196	MON	93,738	1,103,822	12/01/2021	07/25/2043
3136AE-5G-8	FNR 2013-74 HZ Z SEQ			4	1.A	13,281,962	106.1200	16,427,958	15,480,612	14,066,456		160,269			3.000	5.051	MON	38,702	456,959	12/01/2021	07/25/2043
3136AE-5R-4	FNR 2013-74 ZG Z SEQ			4	1.A	13,649,577	109.2000	15,428,965	14,129,134	13,851,114		48,328			4.000	4.752	MON	47,097	553,108	12/01/2021	07/25/2043
3136AE-BD-8	FNR 2013-47 MZ Z SEQ			4	1.A	16,376,971	108.3560	16,541,876	15,266,270	15,801,697		(119,857)			4.000	2.735	MON	50,888	597,623	12/01/2021	05/25/2043
3136AE-DP-9	FNR 2013-39 EP PAC-11			4	1.A	8,765,625	112.4280	11,242,845	10,000,000	9,225,368		84,973			3.500	4.795	MON	29,167	350,000	09/13/2013	05/25/2043
3136AE-ET-0	FNR 2013-53 CZ Z SEQ			4	1.A	29,800,820	107.8130	33,656,481	31,217,339	30,301,040		95,004			3.500	4.088	MON	91,051	1,072,172	12/01/2021	06/25/2043
3136AE-EX-1	FNR 2013-53 ZC Z SEQ			4	1.A	38,997,062	105.6790	46,330,127	43,840,441	40,817,696		418,123			3.000	4.813	MON	109,601	1,294,088	12/01/2021	06/25/2043
3136AF-6F-6	FNR 2013-90 AZ Z SEQ			4	1.A	26,632,067	108.2130	27,069,802	25,015,347	25,806,550		(162,993)			4.000	2.715	MON	83,384	990,718	08/01/2021	09/25/2043
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ			4	1.A	35,408,065	106.0050	41,528,371	39,175,683	37,029,219		344,971			3.500	5.206	MON	114,262	1,345,504	12/01/2021	07/25/2043
3136AF-ER-1	FNR 2013-67 LZ Z SEQ			4	1.A	31,273,808	105.2610	36,647,544	34,815,993	32,955,131		336,175			3.000	4.947	MON	87,040	1,027,703	12/01/2021	07/25/2043
3136AF-FB-5	FNR 2013-67 VZ Z SEQ			4	1.A	48,044,113	107.9960	51,793,405	47,958,726	47,925,465		(26,091)			4.000	3.955	MON	159,862	1,877,423	12/01/2021	07/25/2043
3136AF-FJ-8	FNR 2013-67 NB PAC-11			4	1.A	8,135,916	107.2880	10,428,376	9,719,967	8,697,651		80,047			3.000	4.351	MON	24,300	291,599	12/18/2013	07/25/2043
3136AF-R8-9	FNR 2013-81 JY EXCH AD PAC-11			4	1.A	11,595,035	115.8720	12,571,111	10,849,156	11,383,745		(57,421)			4.000	3.293	MON	36,164	433,966	02/02/2017	08/25/2043
3136AF-RN-6	FNR 2013-73 PE PAC-11			4	1.A	8,715,834	107.3190	10,753,345	10,020,000	9,199,577		78,378			3.000	4.157	MON	25,050	300,600	10/28/2013	07/25/2043
3136AF-U6-9	FNR 2013-83 ZC Z SEQ			4	1.A	29,153,725	104.8510	35,968,061	34,304,132	31,849,122		579,820			3.500	6.870	MON	100,054	1,181,643	11/01/2021	08/25/2043
3136AF-VW-1	FNR 2013-66 MZ Z SEQ			4	1.A	10,175,420	106.4440	12,690,478	11,922,257	10,783,831		111,944			3.000	4.820	MON	29,806	351,923	12/01/2021	07/25/2043
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ			4	1.A	43,167,236	107.8630	45,286,009	41,984,654	42,669,995		(109,736)			4.000	3.574	MON	139,949	1,643,558	12/01/2021	08/25/2043
3136AG-CW-0	FNR 2013-95 EM EXCH SEQ			4	1.A	27,289,958	104.3400	33,728,527	32,325,695	29,818,660		559,236			3.000	5.674	MON	80,814	969,771	11/13/2013	09/25/2043
3136AG-DW-9	FNR 2013-97 EL EXCH SEQ			4	1.A	20,829,959	104.1420	25,087,416	24,089,580	22,499,190		253,285			3.000	4.372	MON	60,224	722,687	09/16/2013	09/25/2033
3136AG-GT-3	FNR 2013-91 CZ Z SEQ			4	1.A	39,093,343	109.4160	42,407,280	38,757,856	38,890,712		(50,972)			4.000	3.817	MON	129,193	1,517,240	12/01/2021	09/25/2043
3136AG-LN-0	FNR 2013-93 ZV Z SEQ			4	1.A	25,021,550	106.9680	31,175,431	29,144,671	26,683,311		354,444			3.500	6.112	MON	85,005	1,000,985	12/01/2021	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11			4	1.A	9,330,869	107.5090	10,288,700	9,570,122	9,462,410		42,882			4.000	4.740	MON	31,900	382,805	11/06/2013	11/25/2043
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ			4	1.A	38,153,595	110.8170	41,506,256	37,454,932	37,820,233		(75,735)			4.000	3.700	MON	124,850	1,466,235	12/01/2021	10/25/2043
3136AH-3L-2	FNR 2014-7 Z Z SEQ			4	1.A	49,654,857	106.5380	56,581,891	53,109,571	50,971,146		290,648			3.500	4.542	MON	154,903	1,824,069	12/01/2021	02/25/2044
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ			4	1.A	13,214,172	108.7740	14,007,804	12,877,869	13,048,216		(26,280)			4.000	3.686	MON	42,926	504,125	12/01/2021	01/25/2042
3136AH-CF-5	FNR 2013-118 Z Z SEQ			4	1.A	19,083,172	107.6910	22,855,506	21,223,172	19,972,671		180,898			3.500	5.131	MON	61,901	728,918	12/01/2021	12/25/2043
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ			4	1.A	18,571,886	106.8490	19,103,183	17,878,716	18,380,077		(96,083)			3.500	2.639	MON	52,146	614,052	12/01/2021	01/25/2044
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ			4	1.A	13,664,665	104.3090	16,692,075	16,002,535	14,819,139		202,623			3.000	6.544	MON	40,006	480,076	03/07/2014	01/25/2044
3136AH-UK-4	FNR 2013-134 B EXCH SEQ			4	1.A	10,796,428	104.6430	12,694,018	12,130,818	11,435,747		121,183			3.000	4.447	MON	30,327	363,925	05/27/2014	01/25/2044
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ			4	1.A	18,258,209	109.7610	18,512,411	16,866,067	17,703,215		(153,629)			4.000	2.473	MON	56,220	660,250	12/01/2021	05/25/2044
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ			4	1.A	20,563,517	105.5870	25,767,057	24,403,617	22,112,901		400,938			3.000	5.695	MON	61,009	720,349	12/01/2021	05/25/2044
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ			4	1.A	27,113,543	109.3720	27,544,873	25,184,551	26,298,201		(216,485)			4.000	2.567	MON	83,949	985,891	12/01/2021	05/25/2044
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ			4	1.A	16,353,524	119.4990	19,421,200	16,252,157	16,295,484		(7,957)			4.500	4.461	MON	60,946	713,828	12/01/2021	04/25/2042
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ			4	1.A	39,686,477	106.5700	49,736,118	46,670,085	42,460,770		435,204			3.000	4.712	MON	116,675	1,377,614	12/01/2021	05/25/2044
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ			4	1.A	42,936,990	109.8940	44,555,893	40,544,604	41,870,925		(231,654)			4.500	3.449	MON	152,042	1,780,802	12/01/2021	04/25/2044
3136AJ-UP-9	FNR 2014-20 AY EXCH SEQ			4	1.A	16,404,455	103.4770	18,966,378	18,329,000	17,366,105		173,024			3.000	4.178	MON	45,823	549,870	06/16/2014	04/25/2039
3136AK-6J-7	FNR 2014-65 DZ Z SEQ			4	1.A	29,589,361	108.2430	32,414,281	29,945,767	29,665,477		18,660			3.500	3.650	MON	87,342	1,028,499	12/01/2021	10/25/2044
3136AK-6N-8	FNR 2014-65 CB SEQ			4	1.A	47,562,500	104.4430	52,221,605	50,000,000	48,521,085		352,781			3.000	3.883	MON	125,000	1,500,000	01/24/2017	10/25/2044
3136AK-GR-8	FNR 2014-37 GY PAC-11			4	1.A	13,131,044	109.6690	14,870,008	13,559,000	13,297,591		30,313			3.500	3.838	MON	39,547	474,565	06/16/2014	07/25/2044
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ			4	1.A	21,955,044	106.3010	27,490,747	25,861,199	23,355,772		305,659			3.000	5.171	MON	64,653	763,374	12/01/2021	07/25/2044
3136AK-S5-3	FNR 2014-53 VZ Z SEQ			4	1.A	59,990,765	108.0640	68,805,240	63,671,066	61,302,764		223,864			3.500	4.199	MON	185,707	2,186,808	12/01/2021	09/25/2044
3136AK-V5-9	FNR 2014-55 MZ Z SEQ			4	1.A	29,011,746	106.5910	34,181,291	32,067,747	30,212,647		216,384			3.000	4.170	MON	80,169	946,580	12/01/2021	09/25/2044
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ			4	1.A	31,355,488	106.0770	38,712,744	36,495,115	33,280,078		433,985			3.000	5.073	MON	91,238	1,077,268	12/01/2021	08/25/2044
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ			4	1.A	12,333,667	106.9530	13,819,782	12,921,314	12,578,337		42,320			3.500	4.127	MON	37,687	443,788	12/01/2021	09/25/2044
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ			4	1.A	30,322,183	105.5660	35,696,359	33,814,222	31,707,204		333,449			3.000	4.783	MON	84,536	998,133	12/01/2021	09/25/2044
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ			4	1.A	37,658,934	107.8910	42,718,381	39,594,079	38,420,126		113,022			3.500	4.067	MON	115,483	1,359,874	12/01/2021	10/25/2044
3136AL-EY-3	FNR 2014-66 VZ Z SEQ			4	1.A	23,858,360	107.3930	30,077,442	28,006,832	25,711,969		200,932			3.000	4.274	MON	70,017	826,709	12/01/2021	10/25/2044
3136AL-NX-5	FNR 2014-76 Z Z SEQ			4	1.A	35,642,959	109.4110	39,354,548	35,969,550	35,704,342		15,107			3.500	3.616	MON	104,911	1,235,388	12/01/2021	11/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ			4	1.A	19,998,594	107.0450	25,000,101	23,354,761	21,137,904		248,338			3.000	4.933	MON	58,387	689,389	12/01/2021	11/25/2044
3136AM-4R-7	FNR 2015-23 ZA Z SEQ			4	1.A	19,059,461	110.2950	20,733,357	18,798,107	18,960,001		(21,829)			3.500	3.333	MON	54,828	645,628	12/01/2021	04/25/2045
3136AP-FS-6	FNR 2015-44 JL SEQ			4	1.A	12,004,636	107.5530	13,179,020	12,253,536	12,087,922		40,525			3.500	3.949	MON	35,739	428,874	07/20/2018	07/25/2045
3136AR-MF-2	FNR 2016-13 Z Z SEQ			4	1.A	21,436,645	116.1860	22,806,028	19,628,957	21,040,589		(129,017)			4.000	2.886	MON	65,430	768,408	12/01/2021	03/25/2046
3136AR-VT-2	FNR 2016-17 ZB Z SEQ			4	1.A	18,212,784	115.1450	19,127,632	16,611,835	17,745,766		(106,059)			4.000	2.873	MON	55,373	650,298	12/01/2021	04/25/2046
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ			4	1.A	729,830	102.4140	705,762	689,129	704,572		(5,094)			3.500	0.927	MON	2,010	24,120	06/20/2016	08/25/2043
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11			4	1.A	21,116,548	102.6230	23,191,265	22,598,502	21,470,221		162,838			3.000	4.335	MON	56,496	667,066	12/01/2021	11/25/2046
3136AT-ZF-4	FNR 2016-70 GB AD PAC-11			4	1.A	10,143,937	107.4500	10,628,921	9,892,000	10,050,205		(16,362)			3.000	2.805	MON	24,730	296,760	10/06/2016	10/25/2046
3136AU-5D-9	FNR 2017-8 PL EXCH PAC			4	1.A	12,171,120	105.3470	13,640,296	12,948,000	12,398,583		72,479			3.000	3.668	MON	32,370	388,440	02/02/2017	02/25/2047
3136AU-SE-2	FNR 2016-92 ZA Z SEQ			4	1.A	23,462,634	104.1740	27,468,146	26,367,549	24,075,744		319,555			3.000	5.216	MON	65,919	778,321	12/01/2021	12/25/2046
3136AU-U3-3	FNR 2016-104 CZ Z SEQ			4	1.A	13,970,673	105.1180	14,537,037	13,829,228	13,903,635		(27,136)			3.500	3.237	MON	40,335	474,970	12/01/2021	01/25/2047
3136AV-5T-2	FNR 2017-20 BP PAC			4	1.A	26,429,528	109.4720	29,069,272	26,554,000	26,451,509		5,013			3.500	3.548	MON	77,449	929,390	03/08/2017	04/25/2047
3136AV-6L-8	FNR 2017-20 JB PAC			4	1.A	12,857,738	104.7250	14,420,671	13,770,000	13,112,894		61,936			3.000	3.690	MON	34,425	413,100	03/28/2017	04/25/2047
3136AV-CF-4	FNR 2017-5 DZ Z SEQ			4	1.A	10,319,097	105.5340	12,326,256	11,679,897	10,674,336		160,796			3.000	5.637	MON	29,200	344,769	12/01/2021	02/25/2047
3136AV-FU-8	FNR 2017-13 AB PAC-11			4	1.A	13,689,956	104.8120	15,264,565	14,563,783	13,887,271		50,238			3.000	3.527	MON	36,409	436,914	02/07/2017	02/25/2047
3136AV-GE-3	FNR 2017-13 MZ Z SEQ			4	1.A	20,489,818	101.2910	23,798,984	23,495,689	21,365,717		435,961			3.000	6.300	MON	58,739	693,549	12/01/2021	02/25/2047
3136AV-H9-3	FNR 2017-17 ZL Z SEQ			4	1.A	40,644,981	101.3650	45,789,990	45,173,320	41,924,564		808,139			3.000	6.293	MON	112,933	1,333,432	12/01/2021	03/25/2047
3136AV-HM-4	FNR 2017-4 ZA Z SEQ			4	1.A	80,447,501	104.8140	83,391,324	79,561,116	80,007,595		(195,261)			3.500	3.121	MON	232,053	2,732,558	12/01/2021	02/25/2047
3136AV-LL-1	FNR 2017-15 MZ Z SEQ			4	1.A	22,871,131	101.3390	25,674,109	25,334,878	23,687,717		429,807			3.000	6.181	MON	63,337	747,838	12/01/2021	03/25/2047
3136AV-M2-2	FNR 2017-27 PB AD PAC			4	1.A	6,000,000	108.4660	6,507,960	6,000,000	6,000,000					3.500	3.478	MON	17,500	210,000	03/07/2017	04/25/2047
3136AV-PX-1	FNR 2017-18 Z Z SEQ			4	1.A	19,050,970	101.3140	22,285,224	21,996,166	19,814,418		432,684			3.000	6.743	MON	54,990	649,286	12/01/2021	03/25/2047
3136AV-QN-2	FNR 2017-18 CZ Z SEQ			4	1.A	31,131,804	107.2840	35,987,477	33,544,239	31,674,054		186,939			3.000	3.985	MON	83,861	990,163	12/01/2021	03/25/2047
3136AV-R6-8	FNR 2017-24 Z Z SEQ			4	1.A	15,188,171	105.8010	17,548,562	16,586,311	15,620,203		84,013			3.000	3.965	MON	41,466	489,597	12/01/2021	04/25/2047
3136AV-RJ-0	FNR 2017-11 KB PAC-11			4	1.A	10,216,661	105.4410	11,384,415	10,797,000	10,389,159		49,246			3.000	3.576	MON	26,993	323,910	02/21/2017	03/25/2047
3136AV-RS-0	FNR 2017-11 HB PAC-11			4	1.A	15,076,131	111.6590	16,854,860	15,095,000	15,069,664		(932)			3.500	3.517	MON	44,027	528,325	02/01/2017	03/25/2047
3136AV-SF-7	FNR 2017-11 ZE Z SEQ			4	1.A	60,410,694	101.0380	67,596,615	66,902,502	62,807,687		1,309,371			3.000	6.841	MON	167,256	1,974,837	12/01/2021	03/25/2047
3136AV-TV-1	FNR 2017-12 TZ Z SEQ			4	1.A	25,833,260	101.3060	29,273,012	28,895,760	26,734,376		410,138			3.000	5.529	MON	72,239	852,949	12/01/2021	03/25/2047
3136AV-VW-6	FNR 2017-14 Z Z SEQ			4	1.A	11,316,990	103.4390	13,342,648	12,899,023	11,750,551		193,492			3.000	5.841	MON	32,248	380,755	12/01/2021	03/25/2047
3136AV-WE-5	FNR 2017-14 DL PAC-11			4	1.A	13,138,488	105.7070	14,913,630	14,108,444	13,428,690		88,786			3.000	3.759	MON	35,271	423,253	02/14/2017	03/25/2047
3136AV-XM-6	FNR 2017-9 EZ Z SEQ			4	1.A	33,459,867	101.0610	38,322,637	37,920,359	35,124,058		964,591			3.000	8.144	MON	94,801	1,119,338	12/01/2021	03/25/2047
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ			4	1.A	10,217,460	101.0480	11,679,403	11,558,304	10,684,292		236,938			3.000	6.676	MON	28,896	341,180	12/01/2021	03/25/2047
3136AW-CB-1	FNR 2017-26 TB PAC			4	1.A	9,800,440	105.4010	10,989,150	10,426,000	9,980,504		53,242			3.000	3.728	MON	26,065	312,780	03/17/2017	04/25/2047
3136AW-CT-2	FNR 2017-26 PB PAC			4	1.A	23,189,483	110.2350	24,724,532	22,429,000	23,003,810		(58,745)			3.500	3.180	MON	65,418	785,015	12/05/2017	04/25/2047
3136AW-F5-1	FNR 2017-46 ZA Z SEQ			4	1.A	49,819,537	101.3260	55,699,530	54,970,614	51,309,403		849,182			3.000	5.826	MON	137,427	1,622,630	12/01/2021	06/25/2047
3136AW-KH-9	FNR 2017-31 GB PAC			4	1.A	30,542,227	105.1160	33,172,409	31,558,000	30,870,195		98,207			3.000	3.418	MON	78,895	946,740	04/18/2017	05/25/2047
3136AW-LU-9	FNR 2017-32 GZ Z SEQ			4	1.A	16,555,946	107.4340	18,303,211	17,036,759	16,665,214		39,150			3.500	3.935	MON	49,691	585,134	12/01/2021	05/25/2047
3136AW-NH-6	FNR 2017-35 MY EXCH PAC			4	1.A	11,146,950	104.6140	12,051,494	11,520,000	11,245,233		29,340			3.000	3.368	MON	28,800	345,600	07/27/2017	05/25/2047
3136AW-QK-6	FNR 2017-30 ZH Z SEQ			4	1.A	18,049,854	105.8660	20,537,186	19,399,284	18,381,814		82,153			3.000	3.793	MON	48,498	572,631	12/01/2021	05/25/2047
3136AW-QN-0	FNR 2017-30 ZG Z SEQ			4	1.A	47,363,682	105.9670	53,520,090	50,506,408	48,354,756		256,204			3.000	3.847	MON	126,266	1,490,855	12/01/2021	05/25/2047
3136AW-SZ-1	FNR 2017-36 PL PAC			4	1.A	23,178,956	109.5590	25,065,574	22,878,673	23,059,084		(39,859)			3.500	3.333	MON	66,729	800,754	04/05/2017	05/25/2047
3136AW-U8-8	FNR 2017-43 B SEQ			4	1.A	56,737,275	108.0250	60,985,486	56,455,000	56,609,433		(45,019)			3.500	3.427	MON	164,660	1,975,925	05/02/2017	06/25/2047
3136AW-V2-0	FNR 2017-43 GB SEQ			4	1.A	16,033,953	106.6500	17,697,557	16,594,000	16,207,091		57,219			3.000	3.435	MON	41,485	497,820	07/07/2017	06/25/2037
3136AW-XM-4	FNR 2017-41 Z Z SEQ			4	1.A	29,823,363	106.1480	34,230,393	32,247,844	30,311,772		163,511			3.000	3.929	MON	80,620	951,896	12/01/2021	06/25/2047
3136AX-3V-5	FNR 2017-81 AY AD PAC			4	1.A	17,251,989	105.9800	19,095,260	18,017,743	17,465,353		67,426			3.000	3.523	MON	45,044	540,532	10/11/2017	10/25/2047
3136AX-PE-9	FNR 2017-57 DB PAC			4	1.A	20,995,675	105.6630	23,229,953	21,985,000	21,271,809		93,960			3.000	3.518	MON	54,963	659,550	07/27/2017	08/25/2047
3136AX-U7-8	FNR 2017-72 PZ Z PAC			4	1.A	15,589,759	106.6260	17,480,630	16,394,413	15,787,385		70,621			3.000	3.780	MON	40,986	483,933	12/01/2021	09/25/2047
3136AY-M7-5	FNR 2017-93 HL EXCH AD PAC			4	1.A	12,286,690	104.9090	13,628,810	12,991,048	12,498,625		77,250			3.000	3.807	MON	32,478	389,731	01/22/2018	11/25/2047
3136AY-RZ-8	FNR 2017-91 PB EXCH AD PAC			4	1.A	4,298,931	104.0060	4,674,174	4,494,145	4,365,609		21,109			3.000	3.646	MON	11,235	134,824	01/16/2018	11/25/2047
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC			4	1.A	14,785,990	107.6810	17,051,902	15,835,546	15,019,700		73,281			3.000	3.924	MON	39,589	467,436	12/01/2021	11/25/2047
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC			4	1.A	18,533,359	105.0310	20,461,502	19,481,449	18,743,409		74,866			3.000	3.704	MON	48,704	575,056	12/01/2021	11/25/2047
3136B0-7K-6	FNR 2018-11 PB AD PAC			4	1.A	11,404,294	106.3930	13,315,055	12,515,000	11,710,229		99,445			3.000	4.116	MON	31,288	375,450	02/07/2018	03/25/2048
3136B0-LZ-7	FNR 2017-104 PL EXCH AD PAC			4	1.A	16,268,429	105.0270	18,198,063	17,327,000	16,569,779		105,888			3.000	3.858	MON	43,318	519,810	01/19/2018	01/25/2048
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT			4	1.A	22,756,706	108.7380	26,874,013	24,714,563	23,637,323		520,153			3.500	7.667	MON	72,084	865,010	10/18/2018	12/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ				1.A	12,512,641	107.7070	12,451,779	11,560,821	12,489,327		(23,313)			3.500	1.466	MON	33,719	67,144	12/01/2021	06/25/2048
3136B1-5S-9	FNR 2018-37 MZ Z SEQ			4	1.A	16,521,772	112.2070	18,231,719	16,248,351	16,434,669		(32,292)			4.000	3.709	MON	54,161	636,068	12/01/2021	06/25/2048
3136B1-BL-7	FNR 2018-16 TZ Z SEQ			4	1.A	12,298,175	102.3610	14,438,930	14,105,875	12,565,488		103,694			3.000	4.382	MON	35,265	416,379	12/01/2021	03/25/2048
3136B1-U9-3	FNR 2018-40 PS INV PAC			4	1.A	28,038,310	111.1940	31,304,147	28,152,680	28,050,129		(352)			7.113	7.422	MON	33,397	2,002,579	04/20/2018	06/25/2048
3136B1-X4-1	FNR 2018-46 CZ Z SEQ			4	1.A	29,760,414	106.2830	33,731,869	31,737,748	30,292,989		314,989			3.500	5.333	MON	92,568	1,090,045	12/01/2021	06/25/2048
3136B2-CM-2	FNR 2018-39 PB PAC			4	1.A	13,551,710	113.7770	14,969,635	13,157,000	13,419,070		(40,896)			4.000	3.603	MON	43,857	526,280	06/11/2018	06/25/2048
3136B2-FB-3	FNR 2018-45 KZ Z SEQ			4	1.A	21,559,195	110.8660	24,408,522	22,016,178	21,663,595		40,208			4.000	4.391	MON	73,387	861,860	12/01/2021	06/25/2048
3136B2-LE-0	FNR 2018-48 PB PAC			4	1.A	13,363,920	114.1660	14,741,075	12,912,000	13,225,260		(42,134)			4.000	3.573	MON	43,040	516,480	06/18/2018	07/25/2048
3136B2-RB-0	FNR 2018-47 DY PAC			4	1.A	12,154,235	106.3560	13,224,344	12,434,000	12,234,605		27,959			3.500	3.827	MON	36,266	435,190	06/20/2018	07/25/2048
3136B3-D5-6	FNR 2019-1 GE EXCH SEQ			4	1.A	22,446,609	110.8430	25,115,882	22,659,037	22,484,023		16,555			3.500	3.615	MON	66,089	793,066	02/11/2019	02/25/2049
3136B3-K6-6	FNR 2019-5 Z Z SEQ			4	1.A	26,575,990	111.3540	29,773,420	26,737,745	26,586,799		4,779			3.500	3.576	MON	77,985	918,318	12/01/2021	03/25/2049
3136B3-KH-2	FNR 2018-81 CE SEQ			4	1.A	9,962,500	107.1820	10,718,179	10,000,000	9,968,383		3,010			3.500	3.564	MON	29,167	350,000	01/15/2019	11/25/2038
3136B3-PX-2	FNR 2018-88 BZ Z			4	1.A	39,753,765	107.3620	43,855,739	40,848,539	40,039,069		150,486			4.000	4.708	MON	136,162	1,599,083	12/01/2021	12/25/2048
3136B5-QT-5	FANNIE MAE SERIES 2019-45 CLASS BU				1.A	8,273,300	106.5980	8,319,944	7,805,000	8,271,631		(1,669)			3.000	2.546	MON	19,513	19,513	11/22/2021	08/25/2049
3136B7-3Z-2	FANNIE MAE FANNIE MAE				1.A	1,564,424	102.6170	1,551,075	1,511,521	1,558,821		(1,090)			3.500	3.338	MON	4,409	52,903	12/17/2019	11/01/2049
31371L-JL-4	FNMA 255067			4	1.A	5,866	108.6590	6,450	5,936	5,898		7			5.000	5.386	MON	25	297	11/20/2008	01/01/2024
3137A0-C4-5	FHR 3699 MH PAC-11			4	1.A	12,134,280	110.2310	11,851,695	10,751,681	11,200,677		(7,128)			4.500	2.037	MON	40,319	483,826	06/05/2012	07/15/2040
3137A2-PQ-8	FHR 3765 QH PAC-11			4	1.A	17,705,960	111.3610	17,718,577	15,911,000	16,770,523		(134,896)			4.000	2.977	MON	53,037	636,440	01/23/2013	11/15/2040
3137A2-VU-2	FHR 3752 LV PAC-11			4	1.A	19,877,933	110.5820	20,809,227	18,817,985	19,311,767		(182,558)			4.500	3.208	MON	70,567	846,809	02/13/2018	11/15/2040
3137A3-4Y-2	FHR 3763 ZW Z PAC-11			4	1.A	30,232,451	108.4800	32,192,862	29,676,434	29,886,075		(61,282)			4.500	4.206	MON	111,287	1,303,450	12/01/2021	11/15/2040
3137A3-HY-8	FHR 3751 PE PAC-11			4	1.A	59,483,920	109.5800	57,635,556	52,597,000	55,196,257		(692,391)			4.500	2.780	MON	197,239	2,366,865	02/19/2013	11/15/2040
3137A5-RA-4	FHR 3786 EG PAC-11			4	1.A	15,509,487	113.0070	15,949,271	14,113,567	14,765,256		(88,121)			4.000	3.202	MON	47,045	564,543	03/07/2013	01/15/2041
3137A9-XL-5	FHR 3835 PE PAC-1-11			4	1.A	19,421,214	109.8900	19,884,853	18,095,177	18,481,141		(58,612)			4.500	3.431	MON	67,857	814,283	08/11/2011	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11			4	1.A	8,788,123	109.9810	9,085,999	8,261,455	8,384,825		(1,633)			4.500	3.805	MON	30,980	371,765	08/11/2011	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ			4	1.A	2,959,841	109.4610	3,436,383	3,139,374	3,094,785		685			4.000	5.261	MON	10,465	125,575	08/31/2011	08/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11			4	1.A	10,251,532	108.7010	10,229,276	9,410,471	9,721,538		(2,871)			4.000	2.291	MON	31,368	376,419	02/14/2013	09/15/2041
3137AF-E7-3	FHR 3927 PC PAC-11			4	1.A	13,991,903	111.5630	14,614,244	13,099,500	13,697,523		(108,561)			4.500	3.470	MON	49,123	589,478	08/03/2018	09/15/2041
3137AH-YG-7	FHR 3954 DY EXCH PAC-11			4	1.A	11,945,207	116.4220	12,621,102	10,840,800	11,460,118		(165,378)			4.000	2.163	MON	36,136	433,632	09/26/2017	11/15/2041
3137AJ-BJ-2	FHR 3958 BP PAC-11			4	1.A	18,935,573	115.7700	18,363,742	15,862,260	17,306,921		(151,361)			4.500	3.215	MON	59,483	713,802	07/30/2012	11/15/2041
3137AK-5K-3	FHR 3975 PD EXCH PAC-1-11			4	1.A	18,039,734	108.0860	18,286,870	16,918,860	17,442,115		(64,445)			3.500	3.022	MON	49,347	592,160	07/31/2012	12/15/2041
3137AL-QD-4	FHR 4003 WZ Z SEQ			4	1.A	3,889,525	102.6370	4,182,199	4,074,746	4,011,316		249			3.500	4.444	MON	11,885	142,616	05/03/2012	02/15/2042
3137AM-3B-1	FHR 4002 MZ Z SEQ			4	1.A	10,568,737	107.8980	11,017,415	10,210,913	10,441,402		(64,709)			4.000	2.614	MON	34,036	404,397	08/01/2021	02/15/2042
3137AM-DS-3	FHR 3997 WB EXCH PAC-1-11			4	1.A	13,607,269	108.5590	14,840,267	13,670,280	13,629,683		2,336			3.500	3.549	MON	39,872	478,460	04/25/2012	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ			4	1.A	15,177,796	108.3790	15,222,061	14,045,180	14,430,904		(20,904)			4.000	2.439	MON	46,817	561,807	08/01/2012	02/15/2042
3137AM-Q6-7	FHR 4012 NC PAC-11			4	1.A	18,195,286	107.9420	18,814,364	17,430,000	17,799,668		(42,204)			3.500	3.193	MON	50,838	610,050	06/06/2012	03/15/2042
3137AN-6M-2	FHR 4016 DB PAC-1-11			4	1.A	12,360,355	107.0010	13,285,903	12,416,618	12,384,900		4,758			3.500	3.576	MON	36,215	434,582	04/25/2012	03/15/2042
3137AN-AD-7	FHR 4016 LC PAC-1-11			4	1.A	20,709,326	107.7560	22,417,121	20,803,592	20,748,196		7,052			3.500	3.574	MON	60,677	728,126	04/25/2012	03/15/2042
3137AP-BW-9	FHR 4033 ZE Z SEQ			4	1.A	42,956,552	107.9650	44,503,637	41,220,449	41,832,091		(218,231)			4.000	3.238	MON	137,402	1,628,457	09/01/2021	04/15/2042
3137AP-EN-6	FHR 4028 ZA Z SEQ			4	1.A	55,339,898	108.0810	57,553,186	53,250,044	54,045,798		(240,823)			4.000	3.171	MON	177,500	2,117,686	06/01/2021	04/15/2042
3137AP-MM-9	FHR 4030 PE PAC-1-11			4	1.A	12,778,295	106.6030	13,862,966	13,004,347	12,906,012		6,459			3.500	3.915	MON	37,929	455,152	04/12/2012	04/15/2042
3137AQ-GP-7	FHR 4046 HY EXCH PAC-1-11			4	1.A	15,508,258	109.4950	16,607,041	15,167,000	15,368,858		(19,834)			3.500	3.337	MON	44,237	530,845	05/14/2013	05/15/2042
3137AQ-HL-5	FHR 4046 MY EXCH PAC-1-11			4	1.A	15,926,273	107.9600	16,493,054	15,277,000	15,564,694		(57,037)			3.500	3.002	MON	44,558	534,695	06/06/2012	05/15/2042
3137AQ-JU-3	FHR 4050 CZ Z SEQ			4	1.A	36,148,989	107.8410	37,114,006	34,415,379	34,987,658		(191,095)			4.000	3.126	MON	114,718	1,355,861	10/01/2021	05/15/2042
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11			4	1.A	21,329,059	103.2390	22,482,409	21,776,955	21,536,062		57,874			3.500	3.950	MON	63,516	747,938	12/01/2021	05/15/2042
3137AQ-ZZ-4	FHR 4059 PW PAC-1-11			4	1.A	19,235,480	107.1510	19,988,037	18,654,000	18,916,284		(49,898)			3.500	3.187	MON	54,408	652,890	06/06/2012	06/15/2042
3137AR-5Z-5	FHR 4060 JY PAC-1-11			4	1.A	10,087,518	104.3460	10,740,695	10,293,386	10,196,235		18,180			3.000	3.256	MON	25,733	308,802	07/30/2012	06/15/2042
3137AR-CZ-7	FHR 4061 BP PAC-1-11			4	1.A	13,393,915	108.6020	14,122,428	13,003,801	13,165,382		(38,191)			3.500	3.160	MON	37,928	455,133	02/15/2013	06/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ			4	1.A	5,623,337	102.9990	6,115,354	5,937,309	5,706,586		3,498			3.500	7.318	MON	17,317	207,806	10/23/2018	06/15/2042
3137AR-K7-0	FHR 4057 NY PAC-11			4	1.A	14,863,691	109.3830	15,532,671	14,200,272	14,573,553		(43,868)			3.500	3.136	MON	41,417	497,010	10/18/2012	06/15/2042
3137AR-M2-9	FHR 4057 ZB Z SEQ			4	1.A	46,630,777	105.8020	48,663,316	45,994,582	46,292,814		(102,734)			3.500	3.138	MON	134,151	1,579,702	12/01/2021	06/15/2042
3137AR-MM-5	FHR 4068 CE PAC-1-11			4	1.A	26,698,108	104.0740	27,877,238	26,786,000	26,730,679		5,781			3.000	3.043	MON	66,965	803,580	01/25/2013	06/15/2042
3137AR-PA-8	FHR 4068 PE PAC-1-11			4	1.A	18,419,363	104.2860	19,272,095	18,480,000	18,441,256		3,547			3.000	3.043	MON	46,200	554,400	01/25/2013	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ			4	1.A	20,206,399	103.5950	20,498,409	19,787,100	19,938,985		(23,062)			3.500	2.989	MON	57,712	692,381	01/01/2021	07/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ			4	1.A	47,745,835	110.5540	48,881,012	44,214,679	45,847,784		(328,538)			4.000	2.802	MON	147,382	1,731,931	12/01/2021	07/15/2042
3137AR-XT-8	FHR 4073 PB PAC-1-11			4	1.A	12,876,917	107.0330	13,821,450	12,913,235	12,887,194		1,647			3.000	3.035	MON	32,283	387,397	10/18/2012	07/15/2042
3137AR-ZW-9	FHR 4083 MZ Z SEQ			4	1.A	37,920,402	108.1390	38,558,087	35,656,078	36,621,051		(244,336)			4.000	2.919	MON	118,854	1,395,816	12/01/2021	07/15/2042
3137AS-5V-2	FHR 4087 VZ Z SEQ			4	1.A	14,129,787	106.9520	14,247,992	13,321,857	13,607,116		(110,479)			4.000	2.785	MON	44,406	527,604	08/01/2021	07/15/2042
3137AS-BH-6	FHR 4077 KE PAC-1-11			4	1.A	10,994,946	106.1880	11,660,741	10,981,219	10,980,915		(2,525)			3.000	2.984	MON	27,453	329,437	07/31/2012	07/15/2042
3137AS-C5-1	FHR 4077 ME PAC-1-11			4	1.A	17,513,025	103.5820	19,611,142	18,933,000	18,217,134		144,551			3.000	4.057	MON	47,333	567,990	09/15/2014	07/15/2042
3137AS-N5-9	FHR 4074 YK EXCH PAC-11			4	1.A	15,578,881	104.3670	16,744,498	16,043,904	15,816,039		37,113			3.000	3.315	MON	40,110	481,317	08/07/2012	07/15/2042
3137AT-G8-9	FHR 4091 TB PAC-1-11			4	1.A	8,722,495	102.9370	9,328,468	9,062,332	8,874,362		20,658			3.000	3.307	MON	22,656	271,870	02/08/2013	08/15/2042
3137AT-J9-4	FHR 4097 DY EXCH PAC-11			4	1.A	22,737,155	104.8760	23,804,932	22,698,143	22,700,738		(6,488)			3.000	2.981	MON	56,745	680,944	10/18/2012	08/15/2042
3137AT-MF-6	FHR 4097 LY EXCH PAC-1-11			4	1.A	10,104,000	108.7820	10,991,306	10,104,000	10,104,000					3.000	2.997	MON	25,260	303,120	01/17/2013	08/15/2042
3137AT-VH-2	FHR 4113 ZA Z SEQ			4	1.A	25,305,683	105.4590	26,693,049	25,311,408	25,289,150		(4,196)			3.500	3.503	MON	73,825	869,330	12/01/2021	09/15/2042
3137AU-6C-8	FHR 4110 BZ Z SEQ			4	1.A	15,685,047	107.4600	16,922,631	15,747,813	15,691,191		3,319			3.500	3.571	MON	45,931	540,865	12/01/2021	09/15/2042
3137AU-A6-6	FHR 4103 DZ Z SEQ			4	1.A	24,868,538	104.0830	27,568,627	26,487,134	25,636,586		124,428			3.000	3.798	MON	66,218	781,851	12/01/2021	09/15/2042
3137AU-DR-7	FHR 4105 KE PAC-22			4	1.A	17,935,000	113.3080	19,262,297	17,000,000	17,458,097		(73,832)			3.500	2.990	MON	49,583	595,000	09/21/2012	09/15/2042
3137AU-FJ-3	FHR 4107 HY EXCH PAC-11			4	1.A	21,127,373	107.7070	27,009,730	25,077,000	22,675,023		254,343			3.000	4.512	MON	62,693	752,310	12/18/2013	09/15/2042
3137AU-N2-1	FHR 4102 MD PAC-1-11			4	1.A	15,722,003	104.2660	16,899,669	16,208,251	15,942,962		44,630			3.000	3.390	MON	40,521	486,248	02/14/2013	09/15/2042
3137AV-3V-7	FHR 4122 ZJ Z SEQ			4	1.A	46,238,975	106.8670	48,531,664	45,413,045	45,833,960		(70,933)			3.500	3.275	MON	132,455	1,559,729	12/01/2021	10/15/2042
3137AV-3X-3	FHR 4122 ZN Z SEQ			4	1.A	31,562,466	107.0660	32,999,257	30,821,370	31,222,629		(52,512)			3.500	3.236	MON	89,896	1,058,572	12/01/2021	10/15/2042
3137AV-4E-4	FHR 4121 AZ Z SEQ			4	1.A	12,888,828	107.6590	14,328,473	13,309,138	13,042,428		23,169			3.000	3.328	MON	33,273	392,861	12/01/2021	10/15/2042
3137AV-6Q-5	FHR 4121 MZ Z SEQ			4	1.A	22,570,216	104.0660	23,970,883	23,034,306	22,770,317		37,903			3.000	3.302	MON	57,586	679,930	12/01/2021	10/15/2042
3137AY-NJ-6	FHR 4161 PW PAC-1-11			4	1.A	10,954,782	104.5450	12,972,968	12,408,957	11,569,104		92,510			3.000	4.147	MON	31,022	372,269	03/07/2014	02/15/2043
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11			4	1.A	12,098,245	101.5480	13,669,503	13,461,190	12,751,436		98,530			3.000	4.036	MON	33,653	403,836	03/07/2014	02/15/2043
3137AY-SU-6	FHR 4165 TY PAC-1-11			4	1.A	11,019,370	105.2860	11,778,523	11,187,178	11,076,417		8,407			3.000	3.118	MON	27,968	335,615	04/18/2013	02/15/2043
3137B0-3K-8	FHR 4169 LZ Z SEQ			4	1.A	13,403,851	105.8260	14,851,169	14,033,511	13,613,268		69,200			3.000	3.804	MON	35,084	414,243	12/01/2021	02/15/2043
3137B0-CD-4	FHR 4184 GB PAC-11			4	1.A	16,162,386	106.3790	17,874,800	16,803,000	16,434,242		39,254			3.000	3.296	MON	42,008	504,090	03/06/2013	03/15/2043
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ			4	1.A	63,175,949	106.4040	65,009,617	61,097,243	62,298,902		(218,272)			3.500	2.914	MON	178,200	2,098,409	12/01/2021	03/15/2043
3137B1-KL-5	FHR 4194 ZE Z SEQ			4	1.A	29,113,605	108.1870	32,214,138	29,776,288	29,424,689		63,471			4.000	4.425	MON	99,254	1,165,642	12/01/2021	04/15/2043
3137B1-VG-4	FHR 4209 VZ Z SEQ			4	1.A	54,889,371	107.7670	55,390,404	51,398,327	52,893,376		(517,599)			4.000	2.350	MON	171,328	2,019,175	11/01/2021	05/15/2043
3137B2-BB-5	FHR 4199 VZ Z SEQ			4	1.A	38,885,110	109.5420	42,438,178	38,741,605	38,803,540		(13,770)			3.500	3.471	MON	112,996	1,330,596	12/01/2021	05/15/2043
3137B2-F2-1	FHR 4203 ZN Z SEQ			4	1.A	27,747,429	110.3820	29,801,934	26,998,870	27,521,476		(51,519)			3.500	3.203	MON	78,747	927,287	12/01/2021	05/15/2043
3137B2-P8-7	FHR 4212 ZX Z SEQ			4	1.A	51,691,539	110.1780	52,847,122	47,965,356	50,184,614		(423,840)			4.000	2.561	MON	159,885	1,877,683	12/01/2021	06/15/2043
3137B3-G4-4	FHR 4226 PZ Z SEQ			4	1.A	25,470,024	106.0240	28,518,925	26,898,673	26,051,080		136,469			3.500	4.442	MON	78,454	923,845	12/01/2021	07/15/2043
3137B3-H8-4	FHR 4229 ZA Z SEQ			4	1.A	25,778,149	109.2430	29,183,826	26,714,698	26,186,353		90,855			4.000	4.665	MON	89,049	1,045,791	12/01/2021	07/15/2043
3137B3-JQ-2	FHR 4231 ZB Z SEQ			4	1.A	11,584,252	104.9840	14,088,764	13,419,913	12,526,274		195,509			3.500	6.741	MON	39,141	460,912	12/01/2021	07/15/2043
3137B3-N4-6	FHR 4223 VZ Z SEQ			4	1.A	32,839,729	107.3690	34,348,468	31,991,197	32,482,734		(98,934)			4.000	3.501	MON	106,637	1,252,348	12/01/2021	07/15/2043
3137B4-XH-4	FHR 4262 AL SEQ			4	1.A	9,457,580	106.1150	10,869,840	10,243,444	9,985,790		66,777			3.000	3.753	MON	25,609	307,303	10/31/2013	10/15/2033
3137B5-YB-3	FHR 4267 ZX SC Z SEQ			4	1.A	41,129,579	109.2890	42,530,130	38,915,406	39,992,482		(298,788)			4.500	3.293	MON	145,933	1,709,245	12/01/2021	03/15/2041
3137B5-YC-1	FHR 4267 ZY Z SEQ			4	1.A	56,755,191	109.3410	58,383,843	53,395,927	55,010,113		(477,305)			4.500	3.016	MON	200,235	2,352,099	12/01/2021	11/15/2043
3137B5-ZR-7	FHR 4276 ZH Z SEQ			4	1.A	11,006,157	105.9390	13,497,126	12,740,456	11,854,156		123,819			3.000	4.862	MON	31,851	376,075	12/01/2021	11/15/2043
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ			4	1.A	17,631,895	104.9650	21,369,808	20,359,060	19,156,298		330,133			3.000	5.841	MON	50,898	600,961	12/01/2021	02/15/2044
3137B8-JL-2	FHR 4315 LZ SC Z SEQ			4	1.A	20,991,706	107.8310	21,198,828	19,659,326	20,244,960		(200,556)			4.500	3.033	MON	73,722	872,398	09/01/2021	07/15/2041
3137B9-FE-0	FHR 4314 GZ Z SEQ			4	1.A	31,969,761	106.0440	35,889,417	33,843,815	32,780,765		163,471			3.000	3.777	MON	84,610	999,006	12/01/2021	03/15/2044
3137B9-QZ-1	FHR 4331 Z Z SEQ			4	1.A	25,939,239	108.5520	28,502,087	26,256,705	26,065,667		27,566			4.000	4.242	MON	87,522	1,027,862	12/01/2021	04/15/2044
3137BA-3W-0	FHR 4329 KZ Z SEQ			4	1.A	22,754,071	106.6490	29,013,125	27,204,200	24,365,989		325,917			3.000	5.033	MON	68,011	803,017	12/01/2021	04/15/2044
3137BA-G6-3	FHR 4323 VZ Z SEQ			4	1.A	27,419,597	111.4730	31,794,437	28,522,097	27,825,053		92,350			4.000	4.627	MON	95,074	1,116,545	12/01/2021	04/15/2044
3137BA-JH-6	FHR 4345 Z Z SEQ			4	1.A	11,526,399	106.7870	14,545,158	13,620,682	12,235,239		146,736			3.000	4.933	MON	34,052	402,057	12/01/2021	05/15/2044
3137BA-JJ-2	FHR 4345 ZE Z SEQ			4	1.A	17,172,321	106.2830	19,767,816	18,599,221	17,694,541		134,564			3.500	4.844	MON	54,248	638,798	12/01/2021	05/15/2044
3137BA-P7-1	FHR 4341 ZX SC Z SEQ			4	1.A	19,914,229	110.6430	20,438,190	18,472,273	19,433,614		(166,202)			4.350	2.754	MON	66,962	784,926	12/01/2021	05/15/2044
3137BA-S7-8	FHR 4343 DZ Z SEQ			4	1.A	31,714,915	107.9490	34,281,258	31,756,802	31,709,603		(1,033)			3.500	3.528	MON	92,624	1,090,700	12/01/2021	05/15/2044
3137BA-UK-6	FHR 4340 DZ Z SEQ			4	1.A	18,124,617	106.1960	22,815,096	21,483,877	19,506,351		280,475			3.000	5.279	MON	53,710	634,164	12/01/2021	05/15/2044
3137BB-CR-9	FHR 4354 GL EXCH SEQ			4	1.A	36,934,664	107.9390	41,541,516	38,486,136	37,722,288		161,016			3.500	4.126	MON	112,251	1,347,015	06/16/2014	06/15/2044
3137BB-CW-8	FHR 4354 HL EXCH SEQ			4	1.A	9,232,642	110.0260	10,717,676	9,741,000	9,456,004		38,183			3.500	4.048	MON	28,411	340,935	06/18/2014	06/15/2044
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ			4	1.A	10,837,163	106.4770	12,010,667	11,280,073	10,950,267		42,347			3.000	3.600	MON	28,200	332,967	12/01/2021	06/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BB-J8-4	FHR 4350 KZ Z SEQ			4	1.A	15,459,104	106.0590	19,495,496	18,381,796	16,565,739		267,602			3.000	5.492	MON	45,954	542,596	12/01/2021	03/15/2043
3137BB-JZ-4	FHR 4357 GZ Z SEQ			4	1.A	16,105,698	106.0460	20,308,496	19,150,635	17,295,980		289,978			3.000	5.633	MON	47,877	565,291	12/01/2021	06/15/2044
3137BB-Z9-4	FHR 4348 ZA SC Z PT			4	1.A	13,131,941	105.6370	14,640,143	13,858,856	13,518,059		61,689			3.500	4.785	MON	40,422	483,888	04/01/2021	07/15/2042
3137BC-BQ-0	FHR 4366 GZ Z SEQ			4	1.A	11,372,348	105.2380	13,142,656	12,488,490	11,850,337		147,942			3.000	4.969	MON	31,221	368,637	12/01/2021	07/15/2044
3137BC-NN-4	FHR 4363 Z ARB Z SEQ			4	1.A	23,373,439	104.5260	24,431,236	23,373,439	23,373,439					3.500	3.496	MON	68,173	802,770	12/01/2021	11/15/2050
3137BC-R2-6	FHR 4382 Z Z SEQ			4	1.A	21,783,406	105.7130	26,354,959	24,930,781	22,962,307		336,266			3.000	5.281	MON	62,327	735,910	12/01/2021	08/15/2044
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ			4	1.A	24,065,555	105.9380	25,753,076	24,309,594	24,148,691		16,092			3.750	3.911	MON	75,967	893,360	12/01/2021	06/01/2051
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ			4	1.A	17,235,185	107.9740	18,634,711	17,258,478	17,232,977		(579)			3.500	3.528	MON	50,337	592,749	12/01/2021	08/15/2044
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ			4	1.A	24,179,618	105.9530	29,888,218	28,209,070	26,669,081		283,845			3.000	4.667	MON	70,523	832,679	12/01/2021	08/15/2044
3137BD-C5-3	FHR 4377 LZ Z SEQ			4	1.A	60,757,232	106.6210	71,723,726	67,269,673	63,139,809		522,875			3.000	4.297	MON	168,174	1,985,675	12/01/2021	08/15/2044
3137BD-H4-1	FHR 4392 Z Z SEQ			4	1.A	19,834,365	105.8750	24,054,545	22,719,750	20,896,037		293,958			3.000	5.185	MON	56,799	670,645	12/01/2021	09/15/2044
3137BD-SR-8	FHR 4385 HZ Z SEQ			4	1.A	35,710,711	107.0680	44,882,998	41,920,059	37,926,880		455,026			3.000	4.858	MON	104,800	1,237,402	12/01/2021	09/15/2044
3137BD-ZL-3	FHR 4387 HZ Z SEQ			4	1.A	11,523,259	106.4550	13,593,414	12,769,106	12,030,436		103,580			3.000	4.348	MON	31,923	376,920	12/01/2021	09/15/2044
3137BF-VL-2	FHR 4417 EZ Z SEQ			4	1.A	14,515,363	106.9700	16,117,445	15,067,191	14,653,428		55,529			3.500	4.193	MON	43,946	517,489	12/01/2021	12/15/2044
3137BG-3K-3	FHR 4430 Z Z SEQ			4	1.A	2,445,316	113.1960	2,470,069	2,182,116	2,376,842		(20,660)			4.000	2.333	MON	7,274	85,423	12/01/2021	01/15/2045
3137BG-FZ-7	FHR 4440 ZX SC Z PT			4	1.A	34,954,779	113.7300	37,353,033	32,843,525	34,400,600		(205,181)			4.000	2.971	MON	109,478	1,285,714	12/01/2021	01/15/2045
3137BG-JS-9	FHR 4444 CZ Z SEQ			4	1.A	74,238,791	106.9530	87,502,335	81,814,072	76,471,466		613,488			3.000	4.257	MON	204,535	2,414,999	12/01/2021	02/15/2045
3137BG-XL-8	FHR 4447 XZ SC Z PT			4	1.A	20,268,739	112.8230	21,876,431	19,390,073	20,091,084		(86,245)			4.000	3.234	MON	64,634	759,056	12/01/2021	01/15/2045
3137BG-Y7-8	FHR 4447 ZX SC Z PT			4	1.A	30,479,045	111.7340	32,483,680	29,072,376	30,045,973		(145,695)			4.000	3.176	MON	96,908	1,138,086	12/01/2021	01/15/2045
3137BJ-GT-4	FHR 4471 ZB Z SEQ			4	1.A	25,867,146	106.3750	31,553,691	29,662,669	27,010,185		353,791			3.000	5.043	MON	74,157	875,587	12/01/2021	05/15/2045
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX				1.A	35,205,405	110.9550	34,996,926	31,541,518	35,202,243		(3,162)			4.150	3.037	MON	109,081	108,705	12/01/2021	06/15/2044
3137BK-CR-9	FHR 4480 EY PAC-1-11			4	1.A	2,348,779	111.9670	2,437,526	2,177,000	2,288,709		(13,525)			3.500	2.742	MON	6,350	76,195	04/11/2016	06/15/2045
3137BM-EL-6	FHR 4537 ZN Z SEQ			4	1.A	24,904,214	106.9200	26,372,956	24,666,021	24,803,817		(24,560)			3.500	3.379	MON	71,943	847,164	12/01/2021	12/15/2045
3137BM-WK-8	FHR 4549 UZ Z SEQ			4	1.A	15,798,707	103.9960	16,020,582	15,404,943	15,600,184		(78,701)			3.500	2.666	MON	44,931	529,089	12/01/2021	02/15/2046
3137BQ-H2-6	FHR 4593 PE PAC-11			4	1.A	11,506,838	109.3040	12,114,147	11,083,000	11,353,615		(64,788)			3.500	2.876	MON	32,325	387,905	08/09/2017	06/15/2046
3137BR-SV-8	FHR 4612 QW EXCH PAC-11			4	1.A	14,996,800	108.0130	15,575,449	14,420,000	14,807,283		(52,897)			3.000	2.612	MON	36,050	432,600	10/04/2016	09/15/2046
3137BR-YV-1	FHR 4615 LG EXCH SC PT			4	1.A	20,270,435	106.7320	21,679,101	20,311,693	20,275,317		1,686			3.500	3.544	MON	59,242	710,909	02/28/2019	09/15/2041
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT			4	1.A	16,137,134	116.1110	16,730,506	14,409,008	15,631,884		(168,128)			4.500	2.607	MON	54,034	632,873	12/01/2021	04/15/2042
3137BT-2L-4	FHR 4631 VZ Z SEQ			4	1.A	9,639,120	110.1650	10,417,143	9,455,938	9,602,739		(11,608)			3.500	3.311	MON	27,580	324,768	12/01/2021	11/15/2046
3137BT-P8-8	FHR 4636 DZ Z SEQ			4	1.A	11,957,971	107.1210	12,757,517	11,909,428	11,935,833		(9,584)			3.500	3.404	MON	34,736	409,034	12/01/2021	12/15/2046
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ			4	1.A	24,519,201	107.4150	25,943,628	24,152,741	24,377,988		(50,790)			3.500	3.198	MON	70,445	829,535	12/01/2021	01/15/2047
3137BU-LT-3	FHR 4648 PL EXCH PAC			4	1.A	15,181,000	104.4680	16,871,566	16,150,000	15,527,848		98,702			3.000	3.766	MON	40,375	484,500	02/02/2017	01/15/2047
3137BU-TC-2	FHR 4650 LB PAC-11			4	1.A	9,422,433	104.6870	9,901,195	9,457,900	9,426,645		1,994			3.000	3.047	MON	23,645	283,737	07/12/2019	01/15/2047
3137BU-ZA-9	FHR 4659 AZ Z SEQ			4	1.A	29,764,326	101.3740	34,535,160	34,067,246	31,005,758		725,272			3.000	6.815	MON	85,168	1,005,602	12/01/2021	02/15/2047
3137BV-CD-6	FHR 4656 PB PAC			4	1.A	11,463,243	111.7950	12,827,372	11,474,000	11,460,304		(188)			3.500	3.523	MON	33,466	401,590	02/01/2017	02/15/2047
3137BV-EG-7	FHR 4655 GZ Z SEQ			4	1.A	11,494,501	107.1480	12,686,548	11,840,259	11,610,901		43,185			3.500	4.131	MON	34,534	406,658	12/01/2021	01/15/2047
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ			4	1.A	59,196,060	105.5910	62,271,685	58,974,307	59,075,278		(46,577)			3.500	3.407	MON	172,008	1,525,739	12/01/2021	02/15/2047
3137BV-ET-9	FHR 4655 JZ Z SEQ			4	1.A	14,642,133	101.1840	16,546,578	16,353,038	15,369,289		388,063			3.000	8.378	MON	40,883	483,918	11/01/2021	03/15/2046
3137BV-FH-4	FHR 4655 KZ Z SEQ			4	1.A	23,852,244	105.5250	24,988,796	23,680,519	23,772,925		(30,947)			3.500	3.326	MON	69,068	813,317	12/01/2021	02/15/2047
3137BV-FY-7	FHR 4655 TZ Z SEQ			4	1.A	16,316,820	104.0550	19,788,990	19,017,876	17,041,878		336,744			3.000	6.295	MON	47,545	561,372	12/01/2021	02/15/2047
3137BV-KL-9	FHR 4660 ZA Z SEQ			4	1.A	21,465,012	103.4150	24,064,331	23,269,701	21,924,977		290,998			3.000	5.365	MON	58,174	686,878	12/01/2021	02/15/2047
3137BV-VQ-6	FHR 4662 CZ Z SEQ			4	1.A	15,161,354	106.0520	16,508,474	15,566,331	15,331,765		68,896			3.500	4.299	MON	45,402	534,632	12/01/2021	05/15/2046
3137BV-XQ-4	FHR 4661 GZ Z SEQ			4	1.A	39,497,634	104.9040	45,642,507	43,508,970	40,460,948		285,216			3.000	4.124	MON	108,772	1,284,304	12/01/2021	02/15/2047
3137BW-2J-2	FHR 4671 CZ Z SEQ			4	1.A	18,859,103	107.7550	21,220,372	19,693,147	19,042,454		58,794			3.500	4.041	MON	57,438	676,369	12/01/2021	03/15/2047
3137BW-DZ-4	FHR 4668 ZA Z SEQ			4	1.A	46,339,133	105.4330	50,997,639	48,369,648	47,104,531		289,453			3.500	4.517	MON	141,078	1,661,275	12/01/2021	02/15/2047
3137BW-HK-3	FHR 4665 NZ Z SEQ			4	1.A	79,925,008	105.3530	86,710,204	82,304,314	80,861,098		327,394			3.500	4.182	MON	240,054	2,826,774	12/01/2021	02/15/2047
3137BW-JC-9	FHR 4665 ZH Z SEQ			4	1.A	21,259,091	110.0720	24,374,528	22,144,187	21,516,493		57,644			3.500	3.974	MON	64,587	760,551	12/01/2021	03/15/2047
3137BW-P6-5	FHR 4666 Z Z SEQ			4	1.A	27,694,978	105.7390	31,904,701	30,172,977	28,524,459		263,518			3.000	4.458	MON	75,432	890,650	12/01/2021	03/15/2047
3137BW-Q2-3	FHR 4664 DZ Z SEQ			4	1.A	11,377,926	107.0420	12,637,462	11,806,059	11,454,803		5,566			3.500	3.648	MON	34,434	405,484	12/01/2021	11/15/2045
3137BW-Q6-4	FHR 4664 GZ Z SEQ			4	1.A	14,117,924	107.9430	15,935,274	14,762,692	14,258,456		43,309			3.500	4.040	MON	43,058	507,030	12/01/2021	07/15/2046
3137BW-RD-8	FHR 4664 PN PAC			4	1.A	13,704,132	111.5520	15,393,073	13,799,000	13,725,965		6,336			3.500	3.588	MON	40,247	482,965	03/15/2017	03/15/2047
3137BW-V3-5	FHR 4663 Z Z SEQ			4	1.A	58,402,716	101.0850	66,559,036	65,844,863	61,111,163		1,393,595			3.000	6.905	MON	164,612	1,943,618	12/01/2021	03/15/2047
3137BW-V4-3	FHR 4663 ZJ Z SEQ			4	1.A	24,167,424	107.1380	26,719,975	24,939,807	24,420,207		98,218			3.500	4.156	MON	72,741	856,567	12/01/2021	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BW-V5-0	FHR 4663 ZK Z SEQ			4	1.A	74,855,890	106.9520	84,763,381	79,253,689	76,382,331		574,712			3.500	4.757	MON	231,157	2,721,999	12/01/2021	06/15/2046
3137BW-YG-3	FHR 4676 ZD Z PAC			4	1.A	16,462,391	110.6760	17,460,554	15,776,324	16,231,421		(73,733)			4.000	3.244	MON	52,588	617,590	12/01/2021	04/15/2047
3137BW-YS-7	FHR 4674 AL SEQ			4	1.A	6,901,387	103.8310	7,657,531	7,375,000	7,117,791		88,893			3.000	4.572	MON	18,438	221,250	03/22/2017	07/15/2045
3137BX-6N-7	FHR 4674 ZB Z SEQ			4	1.A	18,451,053	105.4970	19,869,631	18,834,388	18,579,096		53,706			3.500	3.993	MON	54,934	646,874	12/01/2021	02/15/2047
3137BX-CM-2	FHR 4673 HZ Z SEQ			4	1.A	17,480,342	108.6500	19,383,523	17,840,285	17,578,726		25,721			3.500	3.769	MON	52,034	612,732	12/01/2021	04/15/2047
3137BX-M6-6	FHR 4672 ZH Z SEQ			4	1.A	21,968,021	107.0680	23,558,526	22,003,273	21,967,758		153			3.500	3.534	MON	64,176	755,711	12/01/2021	04/15/2047
3137BY-PK-0	FHR 4692 PC PAC			4	1.A	11,816,105	107.6580	13,311,684	12,364,793	11,938,135		36,517			3.000	3.423	MON	30,912	370,944	10/11/2017	06/15/2047
3137F1-EF-1	FHR 4689 ZH Z SEQ			4	1.A	19,683,069	107.4280	21,655,391	20,158,126	19,831,277		53,141			3.500	3.956	MON	58,795	692,339	12/01/2021	08/15/2046
3137F1-X6-0	FHR 4698 AL SEQ			4	1.A	10,528,978	104.1030	11,340,117	10,893,220	10,665,164		38,144			3.000	3.479	MON	27,233	326,797	07/10/2017	07/15/2047
3137F3-F8-2	FHR 4768 KZ Z PAC			4	1.A	12,301,217	106.1190	13,249,493	12,485,492	12,350,343		20,156			3.500	3.820	MON	36,416	428,819	12/01/2021	11/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT			4	1.A	4,713,465	16.6380	5,206,460		3,748,116		(44,805)			6.140	22.360	MON	85,398	1,923,357	01/19/2018	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT			4	1.A	4,823,503	16.3310	5,432,542		3,846,505		(56,461)			6.140	27.912	MON	90,782	2,044,614	02/02/2018	03/15/2037
3137F3-TT-1	FHR 4764 NZ Z PAC			4	1.A	14,546,108	106.3130	16,015,930	15,064,913	14,652,801		43,689			3.500	4.073	MON	43,939	517,410	12/01/2021	02/15/2048
3137F3-U7-7	FHR 4764 PZ Z PAC			4	1.A	14,285,886	105.7750	17,016,617	16,087,600	14,627,987		124,976			3.000	4.531	MON	40,219	474,876	12/01/2021	01/15/2048
3137F4-KM-3	FHR 4775 LZ Z SEQ			4	1.A	17,002,023	109.1780	17,682,804	16,196,260	16,724,978		(105,458)			4.500	3.400	MON	60,736	711,373	12/01/2021	04/15/2048
3137F4-VT-6	FHR 4774 LZ Z SEQ			4	1.A	13,449,706	108.8980	13,917,357	12,780,144	13,258,788		(82,197)			4.500	3.397	MON	47,926	561,330	12/01/2021	02/15/2048
3137F5-NQ-8	FHR 4794 ZD Z SEQ			4	1.A	12,411,228	107.8950	12,673,611	11,746,244	12,169,884		(104,654)			4.500	2.987	MON	44,048	515,919	12/01/2021	06/15/2048
3137F5-XR-5	FHR 4800 KZ Z SEQ			4	1.A	24,930,710	109.1600	25,905,991	23,732,224	24,566,421		(144,693)			4.500	3.464	MON	88,996	1,042,368	12/01/2021	06/15/2048
3137FA-T9-9	FHR 4718 YC PAC			4	1.A	9,885,833	105.9080	10,883,088	10,276,000	9,991,125		36,949			3.000	3.501	MON	25,690	308,280	10/11/2017	09/15/2047
3137FA-ZF-8	FHR 4720 PL PAC			4	1.A	14,325,172	106.3490	15,859,143	14,912,346	14,479,009		59,423			3.000	3.549	MON	37,281	447,370	10/11/2017	09/15/2047
3137FB-CM-6	FHR 4727 PB PAC			4	1.A	11,982,217	105.2070	13,200,088	12,546,824	12,131,469		43,023			3.000	3.500	MON	31,367	376,405	10/20/2017	11/15/2047
3137FB-X4-3	FHR 4739 PL PAC			4	1.A	11,210,880	107.6120	12,566,975	11,678,000	11,312,915		33,598			3.000	3.414	MON	29,195	350,340	11/20/2017	12/15/2047
3137FC-V5-0	FHR 4749 PZ Z PAC			4	1.A	22,326,801	99.6920	23,884,156	23,957,975	22,718,044		144,196			3.000	4.087	MON	59,895	707,195	12/01/2021	01/15/2048
3137FD-DK-5	FHR 4750 PZ Z PAC			4	1.A	15,513,543	104.8570	18,376,208	17,525,068	15,891,030		137,388			3.000	4.589	MON	43,813	517,307	12/01/2021	01/15/2048
3137FD-TH-5	FHR 4754 GZ Z SEQ			4	1.A	19,505,397	109.9870	20,687,930	18,809,376	19,322,734		(77,845)			4.000	3.322	MON	62,698	736,324	12/01/2021	02/15/2048
3137FE-AH-3	FHR 4760 PZ Z PAC			4	1.A	11,341,320	106.2380	13,295,907	12,515,189	11,592,952		97,125			3.000	4.445	MON	31,288	369,425	12/01/2021	02/15/2048
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ			4	1.A	41,266,876	108.6660	42,616,662	39,218,111	40,285,365		(457,793)			4.500	2.561	MON	147,068	1,734,932	10/01/2021	06/15/2048
3137FG-3N-3	FHR 4801 ZD Z SEQ			4	1.A	2,110,528	110.6180	2,297,440	2,076,911	2,102,137		(4,017)			4.000	3.629	MON	6,923	81,304	12/01/2021	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT			4	1.A	4,430,972	16.1920	5,253,681		3,719,427		(61,318)			6.140	26.749	MON	88,546	1,994,271	06/08/2018	10/15/2034
3137FG-BQ-7	FHR 4810 LZ Z SEQ			4	1.A	26,188,121	106.5120	26,989,713	25,339,577	25,791,094		(179,034)			4.500	3.237	MON	95,023	1,112,966	12/01/2021	06/15/2048
3137FG-HM-0	FHR 4808 MZ Z SEQ			4	1.A	20,706,080	106.2310	21,936,205	20,649,593	20,666,467		(20,280)			4.000	3.863	MON	68,832	811,057	11/01/2021	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ			4	1.A	14,515,285	107.7900	14,841,287	13,768,760	14,176,453		(96,950)			4.500	2.234	MON	51,633	619,594	08/01/2018	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT			4	1.A	3,251,087	107.4920	3,380,553	3,144,945	3,209,305		(583)			4.500	3.001	MON	11,794	141,523	10/16/2018	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT			4	1.A	4,630,042	16.3650	5,821,645		3,837,759		(57,097)			6.140	28.658	MON	97,079	2,186,435	08/01/2018	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT			4	1.A	5,354,015	13.2490	6,520,636		4,425,783		(54,610)			5.643	35.091	MON	123,419	2,778,842	09/07/2018	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT			4	1.A	25,590,399	117.7720	27,355,735	23,227,642	25,297,853		(154,174)			9.664	5.287	MON	99,769	1,748,115	09/01/2021	10/15/2048
3137FK-7J-9	FHR 4849 ZA Z			4	1.A	21,142,016	108.1150	23,651,653	21,876,409	21,363,656		104,544			4.000	4.921	MON	72,921	856,388	12/01/2021	03/15/2048
3137GA-DW-4	FHR 3744 PH EXCH PAC-11			4	1.A	22,117,432	112.0000	22,294,656	19,906,000	20,916,228		(169,528)			4.000	2.970	MON	66,353	796,240	01/23/2013	10/15/2040
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z				1.A	10,153,137	99.7190	10,271,973	10,300,905	10,153,201		63			2.500	2.612	MON	21,460	21,416	12/01/2021	09/25/2050
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z				1.A	18,365,191	100.1630	18,441,218	18,411,123	18,365,143		(47)			2.500	2.519	MON	38,357	38,277	12/01/2021	11/25/2051
3137H4-TR-1	FREDDIE MAC SERIES 5181 CLASS IO				1.A	9,808,272	18.3130	9,808,272		9,807,876		(396)			6.000	32.940	MON	267,803		12/09/2021	01/15/2052
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB				1.A	8,249,995	6.4180	8,249,995		8,249,700		(296)			3.250	54.627	MON	185,677		12/09/2021	01/15/2052
3138EP-AQ-7	FNMA AL6314			4	1.A	12,802,168	108.6480	13,006,996	11,971,635	12,732,330		(13,592)			4.000	1.252	MON	39,905	478,865	06/02/2017	02/01/2045
3138ER-QZ-6	FNMA AL9471			4	1.A	39,643,422	109.0360	40,421,441	37,071,581	39,452,333		(33,037)			4.000	2.058	MON	123,572	1,482,863	06/01/2017	12/01/2046
3138MB-LL-8	FNMA AP7530			4	1.A	27,209	104.0710	26,981	25,926	26,689		(98)			2.500	0.896	MON	54	648	07/05/2013	09/01/2027
3138WD-4Z-1	FNMA AS4439			4	1.A	3,892,890	109.0530	3,969,889	3,640,341	3,873,236		(3,885)			4.000	2.505	MON	12,134	145,614	06/02/2017	02/01/2045
313920-A2-6	FNR 2001-42 ZG Z SEQ			4	1.A	539,378	112.0240	647,751	578,227	567,238		499			6.500	7.051	MON	3,132	37,585	05/22/2002	09/25/2031
313920-C7-3	FNR 2001-42 ZL Z SEQ			4	1.A	415,014	116.0700	521,823	449,576	441,292		440			6.500	7.121	MON	2,435	29,222	08/27/2001	09/25/2031
313920-LC-2	FNR 2001-36 Z Z SEQ			4	1.A	275,165	116.8710	334,388	286,118	282,883		124			7.000	7.326	MON	1,669	20,028	06/25/2001	08/25/2031
313921-7E-2	FNR 2001-78 D SEQ			4	1.A	489,047	108.3020	538,768	497,469	492,222		202			6.000	6.302	MON	2,487	29,848	08/01/2002	12/25/2031
313921-E5-3	FNR 2001-59 TE AD PAC-11			4	1.A	318,630	112.8320	361,890	320,735	318,793		36			6.000	6.134	MON	1,604	19,244	11/08/2001	11/25/2031
313921-ED-6	FNR 2001-54 PK PAC-11			4	1.A	364,110	112.4740	413,911	368,006	364,545		119			6.500	6.732	MON	1,993	23,920	01/23/2002	10/25/2031
313921-LF-3	FNR 2001-52 ZM Z SEQ			4	1.A	580,779	112.4080	713,610	634,840	622,191		605			6.500	7.127	MON	3,439	41,265	09/04/2001	10/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313921-MX-3	FNR 2001-52 HD AD PAC-11			4	1.A	140,866	113.9130	158,239	138,912	138,837		(17)			6.500	6.497	MON	752	9,029	07/19/2002	10/25/2031
313921-P7-7	FNR 2001-61 ZP Z PAC-11			4	1.A	397,717	112.1300	462,961	412,877	408,201		149			6.500	6.821	MON	2,236	26,837	10/09/2001	11/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ			4	1.A	3,307,604	116.1590	3,869,887	3,331,550	3,311,925		222			7.000	7.147	MON	19,434	233,208	09/25/2001	11/25/2031
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC			4	1.A	764,149	113.8810	877,293	770,357	765,704		87			6.000	6.145	MON	3,852	46,221	11/08/2001	12/25/2031
31392A-6Q-6	FNR 2001-82 Z Z			4	1.A	589,949	110.6130	700,735	633,503	622,966		592			6.500	7.013	MON	3,431	41,178	11/28/2001	01/25/2032
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG			4	1.A	1,201,087	109.5200	1,438,609	1,313,561	1,287,659		1,050			6.000	6.624	MON	6,568	78,814	11/13/2001	12/25/2031
31392A-FF-0	FNR 2001-64 ZG Z SEQ			4	1.A	264,741	113.4940	339,031	298,721	288,998		392			6.000	7.111	MON	1,494	17,923	07/30/2002	11/25/2031
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG			4	1.A	2,911,453	109.5520	3,609,121	3,294,431	3,213,645		3,419			6.000	6.795	MON	16,472	197,666	10/18/2001	12/25/2031
31392A-HX-9	FNR 2001-64 QH EXCH PAC			4	1.A	895,739	113.8470	1,033,571	907,861	897,157		339			6.000	6.365	MON	4,539	54,472	10/17/2001	11/25/2031
31392A-LS-5	FNR 2001-50 NZ Z PAC-11			4	1.A	796,193	114.2420	1,020,576	893,344	873,274		856			6.000	6.695	MON	4,467	53,601	10/09/2001	11/25/2031
31392A-MP-0	FNR 2001-50 DZ Z PAC-11			4	1.A	741,379	114.4480	885,580	773,781	764,380		374			6.500	6.845	MON	4,191	50,296	10/11/2001	11/25/2031
31392A-PU-6	FNR 2001-74 PZ Z PAC-11			4	1.A	3,109,987	114.2790	3,904,667	3,416,786	3,348,672		2,682			6.000	6.697	MON	17,084	205,007	11/02/2001	12/25/2031
31392A-SN-9	FNR 2001-74 QE EXCH PAC			4	1.A	326,507	112.6150	371,760	330,117	327,823		49			6.000	6.189	MON	1,651	19,807	11/09/2001	12/25/2031
31392A-UP-1	FNR 2001-63 ZP Z PAC-11			4	1.A	1,013,658	110.2400	1,251,391	1,135,155	1,110,358		1,079			6.000	6.673	MON	5,676	68,109	10/23/2001	12/25/2031
31392A-WX-2	FNR 2001-71 PZ Z PAC-11			4	1.A	750,323	113.2740	920,074	812,257	796,428		533			6.000	6.611	MON	4,061	48,735	11/05/2001	12/25/2031
31392B-CT-1	FNR 2001-70 LZ Z PAC-11			4	1.A	3,190,342	114.2440	4,014,895	3,514,318	3,443,863		2,518			6.000	6.734	MON	17,572	210,859	11/15/2001	12/25/2031
31392B-EG-7	FNR 2001-70 PL EXCH PAC			4	1.A	2,250,072	110.4800	2,505,077	2,267,453	2,251,468		335			6.000	6.204	MON	11,337	136,047	11/06/2001	12/25/2031
31392B-FH-4	FNR 2001-70 GM EXCH SEQ			4	1.A	634,591	111.2190	714,178	642,139	635,709		247			6.000	6.274	MON	3,211	38,528	07/26/2002	12/25/2031
31392C-X7-4	FNR 2002-27 Z Z SEQ			4	1.A	408,787	112.1340	529,546	472,245	456,347		778			6.000	7.283	MON	2,361	28,335	05/22/2002	05/25/2032
31392C-YS-7	FNR 2002-32 QH PAC-11			4	1.A	1,034,032	114.9090	1,185,231	1,031,453	1,031,453					6.500	6.436	MON	5,587	67,045	06/24/2002	05/25/2032
31392D-EP-3	FNR 2002-35 BH PAC-11			4	1.A	1,080,238	115.6130	1,244,618	1,076,537	1,076,537					6.500	6.448	MON	5,831	69,975	06/13/2002	06/25/2032
31392E-2X-7	FNR 2002-62 QD PAC-11			4	1.A	1,028,010	108.2200	1,122,135	1,036,901	1,028,698		182			5.500	5.739	MON	4,752	57,030	09/23/2002	11/25/2032
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ			4	1.A	832,702	115.1010	1,018,945	885,264	866,449		982			6.000	6.660	MON	4,426	53,116	08/22/2002	09/25/2032
31392E-FR-6	FNR 2002-55 OP EXCH PAC			4	1.A	1,037,326	110.3880	1,147,778	1,039,763	1,036,966		(75)			6.000	6.024	MON	5,199	62,386	08/12/2002	09/25/2032
31392E-N9-7	FNR 2002-64 Z Z SEQ			4	1.A	593,642	110.4320	706,339	639,614	623,456		543			5.500	6.421	MON	2,932	35,179	07/26/2004	10/25/2032
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11			4	1.A	1,206,175	114.9220	1,386,160	1,206,175	1,206,175					6.000	5.939	MON	6,031	72,371	08/02/2002	09/25/2032
31392E-QH-6	FNR 2002-56 KZ Z SEQ			4	1.A	816,236	114.8570	1,034,484	900,674	879,653		888			6.000	6.894	MON	4,503	54,041	08/12/2002	09/25/2032
31392E-QW-3	FNR 2002-56 VZ Z SEQ			4	1.A	1,314,533	114.9510	1,615,033	1,404,978	1,376,383		1,081			6.000	6.600	MON	7,025	84,299	08/14/2002	09/25/2032
31392E-ZQ-6	FNR 2002-63 BE PAC-11			4	1.A	824,675	114.1800	932,436	816,636	816,371		(197)			6.000	5.968	MON	4,083	48,998	09/06/2002	10/25/2032
31392F-F6-9	FNR 2002-84 PD PAC-11			4	1.A	3,818,128	113.3120	4,371,372	3,857,808	3,821,771		892			5.500	5.829	MON	17,682	212,179	11/14/2002	12/25/2032
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11			4	1.A	1,236,868	112.4790	1,419,476	1,261,995	1,239,832		783			5.500	6.154	MON	5,784	69,410	10/15/2002	11/25/2032
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ			4	1.A	1,445,825	113.6770	1,681,935	1,479,578	1,465,400		413			6.000	6.265	MON	7,398	88,775	09/26/2002	11/25/2031
31392F-VG-9	FNR 2002-86 JD PAC-11			4	1.A	1,338,550	113.0600	1,537,788	1,360,158	1,340,869		559			5.500	6.089	MON	6,234	74,809	11/04/2002	12/25/2032
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ			4	1.A	932,390	112.0260	1,061,157	947,243	934,143		377			5.500	5.906	MON	4,342	52,098	11/15/2002	12/25/2032
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ			4	1.A	671,632	112.6780	771,705	684,879	673,219		399			5.500	6.157	MON	3,139	37,668	11/26/2002	12/25/2032
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11			4	1.A	1,824,908	111.8240	2,074,272	1,854,942	1,828,668		961			5.500	5.943	MON	8,502	102,022	11/05/2002	12/25/2032
31392G-AS-4	FNR 2002-81 ZB Z PAC-11			4	1.A	5,775,502	113.2710	6,445,269	5,690,150	5,690,150					5.500	5.429	MON	26,080	312,958	05/20/2003	12/25/2032
31392G-LG-8	FNR 2002-83 KB EXCH SEQ			4	1.A	1,398,841	112.7550	1,603,130	1,421,785	1,401,510		780			5.500	5.872	MON	6,517	78,198	11/06/2002	12/25/2032
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11			4	1.A	6,426,330	112.5730	7,325,970	6,507,725	6,433,987		2,047			5.500	5.825	MON	29,827	357,925	12/16/2002	01/25/2033
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11			4	1.A	4,333,902	112.0240	4,901,446	4,375,339	4,337,822		950			5.500	5.732	MON	20,054	240,644	12/09/2002	01/25/2033
31392H-DT-7	FNR 2002-97 PH PAC-11			4	1.A	4,598,027	112.4110	5,217,443	4,641,398	4,601,789		951			5.500	5.753	MON	21,273	255,277	01/14/2003	01/25/2033
31392H-ER-0	FNR 2002-97 CG PAC-11			4	1.A	1,784,164	112.6940	2,022,660	1,794,821	1,784,883		168			5.500	5.628	MON	8,226	98,715	12/19/2002	01/25/2033
31392H-JB-0	FNR 2002-95 MJ PAC-11			4	1.A	3,759,955	112.5590	4,296,783	3,817,359	3,766,068		1,457			5.500	5.933	MON	17,496	209,955	12/16/2002	01/25/2033
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ			4	1.A	681,808	112.7200	780,484	692,407	682,885		303			5.500	5.907	MON	3,174	38,082	01/30/2003	02/25/2033
31392H-QW-6	FNR 2003-4 B SEQ			4	1.A	7,420,639	112.6780	8,489,217	7,534,024	7,432,784		2,865			5.500	5.932	MON	34,531	414,371	01/27/2003	02/25/2033
31392H-SL-8	FNR 2003-1 B SEQ			4	1.A	1,990,696	112.7720	2,276,057	2,018,274	1,993,485		706			5.500	5.843	MON	9,250	111,005	01/02/2003	02/25/2033
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11			4	1.A	5,505,498	112.8060	6,274,543	5,562,237	5,513,269		1,366			5.500	5.739	MON	25,494	305,923	01/07/2003	02/25/2033
31392H-V6-7	FNR 2003-8 EY EXCH SEQ			4	1.A	2,181,919	111.9990	2,470,540	2,205,850	2,183,888		491			5.500	5.784	MON	10,110	121,322	01/08/2003	02/25/2033
31392H-V9-1	FNR 2003-8 ME EXCH SEQ			4	1.A	3,036,055	113.5080	3,477,762	3,063,902	3,038,413		650			5.500	5.723	MON	14,043	168,515	01/23/2003	02/25/2033
31392J-LN-7	FNR 2003-15 PG PAC-11			4	1.A	1,550,233	112.8300	1,788,259	1,584,920	1,554,533		1,254			5.500	6.114	MON	7,264	87,171	02/14/2006	03/25/2033
31392K-KC-9	FHR 2453 ZN Z SEQ			4	1.A	680,566	116.4970	857,702	736,244	722,204		829			6.500	7.149	MON	3,988	47,856	05/23/2002	05/15/2032
31392K-KG-0	FHR 2453 ZL Z SEQ			4	1.A	536,408	110.7840	631,973	570,457	562,384		577			6.500	7.119	MON	3,090	37,080	05/22/2002	05/15/2032
31392K-S2-3	FHR 2449 ZA Z SEQ			4	1.A	2,159,420	113.0690	2,601,814	2,301,080	2,259,221		2,680			6.500	7.336	MON	12,464	149,570	05/16/2002	05/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11			4	1.A	1,073,334	115.2470	1,243,167	1,078,696	1,073,508		114			6.500	6.689	MON	5,843	70,115	06/25/2002	05/15/2032
31392K-VN-3	FHR 2444 AZ Z SEQ			4	1.A	519,678	115.8740	639,755	552,115	544,077		292			6.500	7.113	MON	2,991	35,887	07/05/2002	05/15/2032
31392M-4X-7	FHR 2448 QN EXCH PAC-11			4	1.A	1,187,647	114.9090	1,353,091	1,177,528	1,177,642		(172)			6.500	6.498	MON	6,378	76,539	07/09/2002	05/15/2032
31392M-AF-9	FHR 2448 ZE Z SEQ			4	1.A	2,412,675	111.0210	2,870,534	2,585,586	2,545,010		2,651			6.500	7.120	MON	14,005	168,063	04/24/2002	05/15/2032
31392M-PN-6	FHR 2466 ZE Z SEQ			4	1.A	718,934	114.3160	877,526	767,630	754,988		714			6.500	7.068	MON	4,158	49,896	06/05/2002	06/15/2032
31392M-WE-8	FHR 2464 Z Z SEQ			4	1.A	682,189	111.5530	814,499	730,148	717,857		642			6.500	7.159	MON	3,955	47,459	06/12/2002	06/15/2032
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11			4	1.A	519,528	110.2860	569,407	516,301	516,080		(66)			6.500	6.535	MON	2,797	33,560	06/20/2002	06/15/2032
31392P-AD-7	FHR 2458 ZD Z SEQ			4	1.A	330,753	111.0040	394,651	355,529	349,166		320			6.500	7.247	MON	1,926	23,109	05/23/2002	06/15/2032
31392P-AF-2	FHR 2458 ZK Z SEQ			4	1.A	783,645	116.0260	975,702	840,933	822,362		914			6.500	7.221	MON	4,555	54,661	06/07/2002	06/15/2032
31392P-GS-8	FHR 2459 DZ Z SEQ			4	1.A	990,660	112.4100	1,189,825	1,058,468	1,043,636		931			6.500	7.163	MON	5,733	68,800	05/28/2002	06/15/2032
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11			4	1.A	1,283,566	115.0670	1,466,768	1,274,703	1,274,703					6.500	6.475	MON	6,905	82,856	06/18/2002	06/15/2032
31392P-HM-0	FHR 2459 LZ Z SEQ			4	1.A	238,766	112.1340	285,301	254,429	250,150		204			6.500	7.137	MON	1,378	16,538	06/04/2002	06/15/2032
31392P-SN-6	FHR 2484 NZ Z SEQ			4	1.A	1,537,265	113.9360	1,833,734	1,609,439	1,585,670		770			6.500	7.034	MON	8,718	104,614	07/16/2002	07/15/2032
31392P-V2-8	FHR 2473 JZ Z SEQ			4	1.A	1,366,191	114.2140	1,644,131	1,439,516	1,418,469		857			6.500	7.033	MON	7,797	93,568	07/01/2002	07/15/2032
31392R-3H-2	FHR 2484 LZ Z SEQ			4	1.A	3,619,988	116.9310	4,432,356	3,790,563	3,736,536		2,257			6.500	6.952	MON	20,532	246,387	07/17/2002	07/15/2032
31392U-BC-7	FHR 2511 Z Z SEQ			4	1.A	894,171	110.6050	1,085,324	981,257	952,579		1,107			5.500	6.708	MON	4,497	53,969	03/21/2003	09/15/2032
31392U-P6-5	FHR 2503 JZ Z PAC-1-11			4	1.A	3,278,350	110.6450	3,964,299	3,582,896	3,517,694		2,461			5.500	6.158	MON	16,422	197,059	09/17/2002	09/15/2032
31392W-JR-2	FHR 2509 ZG Z SEQ			4	1.A	1,898,291	110.4760	2,276,426	2,060,560	2,012,215		1,731			5.500	6.562	MON	9,444	113,331	02/10/2003	10/15/2032
31392W-JS-0	FHR 2509 TZ Z PAC-1-11			4	1.A	2,157,460	110.3590	2,651,024	2,402,182	2,348,572		2,098			5.500	6.488	MON	11,010	132,120	11/04/2002	10/15/2032
31392W-JU-5	FHR 2509 ZQ Z SEQ			4	1.A	1,690,776	110.4490	2,033,287	1,840,926	1,767,368		2,437			5.500	6.980	MON	8,438	101,251	05/26/2006	10/15/2032
31392W-LD-0	FHR 2509 QG PAC-1-11			4	1.A	641,924	112.3040	727,272	647,591	643,502		96			5.500	5.706	MON	2,968	35,618	10/27/2004	10/15/2032
31392W-MN-7	FHR 2515 BD SEQ			4	1.A	309,911	112.8130	354,509	314,244	310,380		109			5.500	5.857	MON	1,440	17,283	11/26/2002	10/15/2032
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11			4	1.A	2,690,719	112.8370	3,105,783	2,752,449	2,699,615		2,686			5.500	5.998	MON	12,615	151,385	10/18/2002	10/15/2032
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11			4	1.A	1,521,058	112.6160	1,727,245	1,533,751	1,522,404		321			5.500	5.789	MON	7,030	84,356	09/25/2002	10/15/2032
31392W-QU-7	FHR 2518 PZ Z PAC-1-11			4	1.A	2,763,628	110.9220	3,402,530	3,067,503	3,005,327		2,179			5.500	6.352	MON	14,059	168,713	10/15/2002	10/15/2032
31392W-TB-6	FHR 2510 PQ PAC-11			4	1.A	2,154,636	112.5900	2,441,464	2,168,453	2,155,928		242			5.500	5.696	MON	9,939	119,265	09/23/2002	10/15/2032
31392X-2H-0	FHR 2517 ZD Z SEQ			4	1.A	691,003	109.6570	813,403	741,768	726,883		560			5.500	6.314	MON	3,400	40,797	04/04/2003	10/15/2032
31392X-CX-4	FHR 2513 GJ PAC-11			4	1.A	852,020	113.5590	979,778	862,791	853,499		442			5.500	5.843	MON	3,954	47,453	11/04/2002	10/15/2032
31392X-EX-2	FHR 2513 ZC Z SEQ			4	1.A	1,455,405	113.6860	1,795,732	1,579,548	1,545,492		1,387			5.500	6.263	MON	7,240	86,875	03/19/2003	10/15/2032
31392X-NF-1	FHR 2523 PH PAC-11			4	1.A	1,060,883	108.5690	1,162,814	1,071,033	1,061,876		227			5.500	5.730	MON	4,909	58,907	11/06/2002	11/15/2032
31392X-R5-9	FHR 2525 HC SEQ			4	1.A	888,560	112.3210	1,021,011	909,008	891,650		978			5.500	6.265	MON	4,166	49,995	10/16/2002	11/15/2032
31392X-RA-8	FHR 2525 BH PAC-1-11			4	1.A	2,186,160	112.6110	2,509,791	2,228,726	2,191,721		1,168			5.500	6.151	MON	10,215	122,580	10/18/2002	11/15/2032
31393A-E4-5	FNR 2003-24 MZ Z PAC-11			4	1.A	3,269,712	112.9520	4,485,118	3,970,808	3,754,763		10,651			5.500	7.300	MON	18,200	218,395	05/06/2004	04/25/2033
31393A-JG-3	FNR 2003-26 PD PAC-11			4	1.A	2,217,709	113.0910	2,422,130	2,141,744	2,152,196		(934)			5.500	5.225	MON	9,816	117,796	05/21/2003	04/25/2033
31393A-N4-5	FNR 2003-24 UY EXCH SEQ			4	1.A	2,762,619	110.0270	3,048,202	2,770,411	2,762,378		(49)			5.000	5.035	MON	11,543	138,521	05/19/2003	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ			4	1.A	4,085,481	113.1170	4,662,179	4,121,573	4,090,340		801			5.500	5.700	MON	18,891	226,687	12/04/2006	04/25/2033
31393A-UD-7	FNR 2003-27 EK SEQ			4	1.A	2,156,164	112.5330	2,532,301	2,250,282	2,168,300		3,453			5.000	6.126	MON	9,376	112,514	09/23/2003	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11			4	1.A	2,032,775	109.3920	2,225,783	2,034,682	2,031,724		(194)			5.500	5.495	MON	9,326	111,908	09/27/2004	04/25/2033
31393B-2B-0	FNR 2003-56 DA SEQ			4	1.A	6,432,590	115.0600	7,382,882	6,416,548	6,416,548					5.500	5.441	MON	29,409	352,910	05/05/2003	06/25/2033
31393B-3F-0	FNR 2003-51 PJ PAC-11			4	1.A	2,017,020	112.4210	2,325,608	2,068,654	2,023,157		1,503			5.500	6.226	MON	9,481	113,776	08/21/2003	06/25/2033
31393B-4S-1	FNR 2003-50 PH PAC-11			4	1.A	4,268,183	113.0630	4,949,510	4,377,649	4,280,640		3,445			5.500	6.364	MON	20,064	240,771	09/02/2003	06/25/2033
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11			4	1.A	1,254,073	111.5690	1,399,153	1,254,073	1,254,073					5.500	5.380	MON	5,748	68,974	04/10/2003	05/25/2033
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ			4	1.A	9,578,781	114.9830	11,027,754	9,590,770	9,573,783		(1,033)			6.000	6.002	MON	47,954	575,446	03/26/2003	05/25/2033
31393B-SY-2	FNR 2003-42 PF PAC-11			4	1.A	1,031,251	112.7670	1,133,164	1,004,873	1,012,121		(510)			5.500	5.206	MON	4,606	55,268	05/09/2003	05/25/2033
31393C-BM-4	FNR 2003-34 EW PAC-11			4	1.A	2,310,742	112.8610	2,625,971	2,326,738	2,313,517		217			5.500	5.628	MON	10,664	127,971	04/08/2003	05/25/2033
31393C-JB-0	FNR 2003-54 VZ Z SEQ			4	1.A	6,924,869	111.2580	8,522,018	7,659,724	7,546,559		3,778			5.500	5.929	MON	35,107	421,285	07/25/2003	06/25/2033
31393C-JJ-3	FNR 2003-54 Z Z SEQ			4	1.A	7,149,469	111.4450	9,563,673	8,581,508	8,362,950		9,056			5.500	6.286	MON	39,332	471,983	06/16/2004	06/25/2033
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11			4	1.A	1,577,551	112.9900	1,870,144	1,655,143	1,587,823		2,107			5.500	6.857	MON	7,586	91,033	08/01/2003	06/25/2033
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11			4	1.A	2,080,535	112.9730	2,419,791	2,141,912	2,087,792		1,376			5.500	6.307	MON	9,817	117,805	09/03/2003	06/25/2033
31393C-PX-5	FNR 2003-55 UE PAC-11			4	1.A	1,315,344	111.1640	1,482,393	1,333,524	1,317,257		511			5.500	5.852	MON	6,112	73,344	12/08/2006	06/25/2033
31393C-WJ-8	FNR 2003-46 PJ PAC-11			4	1.A	9,612,073	112.4860	10,688,648	9,502,204	9,501,945		(1,442)			5.500	5.419	MON	43,552	522,621	05/02/2003	06/25/2033
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ			4	1.A	4,963,888	114.8030	5,537,773	4,823,699	4,836,966		(1,593)			6.000	5.853	MON	24,118	289,422	05/14/2003	06/25/2033
31393D-AN-1	FNR 2003-70 BJ PAC-11			4	1.A	6,371,726	110.7970	6,983,648	6,303,115	6,310,980		(1,053)			5.000	4.891	MON	26,263	315,156	06/04/2003	07/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393D-D6-5	FNR 2003-59 LB PAC-11			4	1.A	3,088,389	110.9210	3,454,286	3,114,175	3,090,735		533			5.000	5.236	MON	12,976	155,709	07/02/2003	08/25/2033
31393D-FC-0	FNR 2003-65 PE PAC-11			4	1.A	4,823,898	110.7440	5,217,426	4,711,269	4,741,828		(1,931)			5.000	4.730	MON	19,630	235,563	06/12/2003	07/25/2033
31393D-JH-5	FNR 2003-64 Z Z SEQ			4	1.A	14,289,412	111.5670	15,843,268	14,200,658	14,200,658					5.500	5.445	MON	65,086	781,036	05/22/2003	07/25/2033
31393D-KE-0	FNR 2003-64 ZC Z SEQ			4	1.A	18,242,673	110.7650	21,570,769	19,474,291	19,225,836		8,162			5.000	5.363	MON	81,143	973,715	07/15/2003	07/25/2033
31393D-M7-3	FNR 2003-80 ZC Z SEQ			4	1.A	6,508,399	110.7480	8,150,305	7,359,320	7,211,160		5,542			5.000	5.667	MON	30,664	367,966	07/15/2003	08/25/2033
31393D-SU-6	FNR 2003-63 QE PAC-11			4	1.A	6,225,605	110.7950	6,758,300	6,099,797	6,131,437		(2,404)			5.000	4.708	MON	25,416	304,990	06/16/2003	07/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ			4	1.A	11,289,945	106.2900	12,001,012	11,290,791	11,283,546		(567)			4.299	4.298	MON	40,449	485,391	06/12/2003	06/25/2043
31393D-ZK-0	FNR 2003-73 GC SEQ			4	1.A	6,160,657	110.8710	6,889,823	6,214,259	6,167,025		974			5.000	5.192	MON	25,893	310,713	06/18/2003	08/25/2033
31393E-BJ-7	FNR 2003-74 ZG Z SEQ			4	1.A	4,501,923	111.3240	5,518,747	4,957,383	4,883,203		2,199			5.500	5.983	MON	22,721	272,656	07/25/2003	08/25/2033
31393E-JK-6	FNR 2003-71 AC SEQ			4	1.A	1,627,387	109.6050	1,908,126	1,740,913	1,644,255		5,071			5.000	6.971	MON	7,254	87,046	10/23/2003	08/25/2033
31393E-RA-9	FNR 2003-91 BY SEQ			4	1.A	5,819,630	111.0350	6,778,832	6,105,106	5,854,333		10,607			5.000	6.174	MON	25,438	305,255	12/09/2003	09/25/2033
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11			4	1.A	3,923,984	112.0000	4,514,517	4,030,825	3,936,482		3,599			5.500	6.422	MON	18,475	221,695	08/25/2003	09/25/2033
31393E-SV-2	FNR 2003-83 Z Z SEQ			4	1.A	3,804,891	111.7110	5,215,333	4,668,577	4,418,402		10,901			5.500	7.512	MON	21,398	256,772	08/01/2003	09/25/2033
31393E-X8-7	FNR 2003-85 QD PAC-11			4	1.A	4,125,400	113.2010	4,956,562	4,378,535	4,305,987		2,220			5.500	6.008	MON	20,068	240,819	08/28/2003	09/25/2033
31393E-ZY-8	FNR 2003-94 PH PAC-11			4	1.A	4,789,089	111.3820	5,474,808	4,915,326	4,803,456		4,574			5.500	6.202	MON	22,529	270,343	08/27/2003	10/25/2033
31393F-5J-1	FHR 2522 B EXCH SEQ			4	1.A	1,502,631	112.8590	1,708,198	1,513,564	1,503,690		187			5.500	5.758	MON	6,937	83,246	11/13/2002	11/15/2032
31393F-B4-7	FHR 2519 BN EXCH SEQ			4	1.A	570,138	112.5600	648,432	576,079	572,657		94			5.500	5.735	MON	2,640	31,684	02/19/2003	11/15/2032
31393F-BW-5	FHR 2519 LE EXCH SEQ			4	1.A	1,706,896	112.7570	1,950,111	1,729,485	1,709,518		635			5.500	5.937	MON	7,927	95,122	11/19/2002	11/15/2032
31393F-FJ-0	FHR 2526 Z Z SEQ			4	1.A	681,303	111.9330	811,550	725,032	709,788		700			5.500	6.322	MON	3,323	39,877	02/28/2003	11/15/2032
31393F-H9-0	FHR 2527 ZW Z SEQ			4	1.A	1,214,061	111.5510	1,431,700	1,283,447	1,262,006		722			5.500	6.163	MON	5,882	70,590	03/07/2003	11/15/2032
31393F-NN-2	FHR 2532 C SEQ			4	1.A	552,829	110.2200	622,345	564,639	554,195		351			5.500	6.140	MON	2,588	31,055	11/25/2002	12/15/2032
31393F-PY-6	FHR 2544 TJ EXCH SEQ			4	1.A	809,028	112.7980	924,324	819,448	810,413		414			5.500	5.911	MON	3,756	45,070	01/30/2003	12/15/2032
31393F-RP-3	FHR 2544 PE PAC-11			4	1.A	3,130,051	111.2910	3,529,255	3,171,202	3,135,039		1,133			5.500	5.942	MON	14,535	174,416	12/05/2002	12/15/2032
31393F-VK-9	FHR 2534 BG PAC-11			4	1.A	468,420	110.4210	520,884	471,726	468,747		96			5.500	5.765	MON	2,162	25,945	12/10/2002	12/15/2032
31393G-3L-6	FHR 2531 Z Z SEQ			4	1.A	6,628,488	110.9290	7,664,302	6,909,173	6,829,285		2,621			5.500	5.923	MON	31,667	380,005	03/10/2003	12/15/2032
31393G-6C-3	FHR 2538 PG PAC-1-11			4	1.A	2,051,902	112.7710	2,343,068	2,077,730	2,054,926		794			5.500	5.918	MON	9,523	114,275	12/05/2002	12/15/2032
31393G-CB-8	FHR 2545 GD SEQ			4	1.A	1,314,852	112.6850	1,516,514	1,345,805	1,318,774		973			5.500	6.496	MON	6,168	74,019	11/21/2002	12/15/2032
31393G-DM-3	FHR 2545 BZ Z SEQ			4	1.A	1,591,220	114.4770	1,900,577	1,660,223	1,638,355		685			5.500	6.026	MON	7,609	91,312	03/11/2003	12/15/2032
31393G-E7-5	FHR 2545 DG PAC-11			4	1.A	2,706,573	112.7200	2,939,246	2,607,567	2,622,410		(990)			5.500	5.275	MON	11,951	143,416	05/21/2003	12/15/2032
31393G-JF-2	FHR 2542 PH PAC-11			4	1.A	2,292,802	110.7220	2,560,868	2,312,880	2,295,089		535			5.500	5.779	MON	10,601	127,208	12/13/2002	12/15/2032
31393G-UM-4	FHR 2545 PG EXCH PAC-11			4	1.A	1,478,197	113.4070	1,650,455	1,455,344	1,461,729		(409)			5.500	5.358	MON	6,670	80,044	03/07/2003	12/15/2032
31393G-VD-3	FHR 2533 GB EXCH SEQ			4	1.A	1,701,828	112.2340	1,940,907	1,729,347	1,705,195		904			5.500	5.999	MON	7,926	95,114	01/09/2003	12/15/2032
31393H-AQ-5	FHR 2543 TG EXCH PAC			4	1.A	4,225,817	112.7540	4,775,548	4,235,380	4,225,234		240			5.500	5.574	MON	19,412	232,946	02/21/2003	12/15/2032
31393H-EU-2	FHR 2543 PG EXCH PAC-11			4	1.A	865,156	112.6790	980,983	870,597	866,959		87			5.500	5.648	MON	3,990	47,883	02/23/2005	12/15/2032
31393H-KG-6	FHR 2563 PC PAC-1-11			4	1.A	1,489,331	112.8200	1,646,806	1,459,681	1,467,095		(553)			5.500	5.276	MON	6,690	80,282	03/10/2003	01/15/2033
31393H-TL-6	FHR 2548 OB SEQ			4	1.A	1,416,630	112.8080	1,620,657	1,436,651	1,419,094		650			5.500	5.978	MON	6,585	79,016	01/31/2003	01/15/2033
31393H-U8-3	FHR 2548 OM EXCH SEQ			4	1.A	2,516,120	112.8080	2,885,764	2,558,120	2,521,417		1,399			5.500	6.066	MON	11,725	140,697	01/09/2003	01/15/2033
31393H-XU-1	FHR 2550 AB EXCH SEQ			4	1.A	1,373,192	112.7630	1,568,378	1,390,866	1,375,406		555			5.500	5.873	MON	6,375	76,498	11/23/2004	01/15/2033
31393H-Z6-2	FHR 2550 PH PAC-11			4	1.A	3,986,145	112.8200	4,485,944	3,976,204	3,976,204					5.500	5.477	MON	18,224	218,691	02/25/2003	01/15/2033
31393J-4A-3	FHR 2554 JZ Z SEQ			4	1.A	900,552	114.5190	1,118,137	976,373	950,806		1,119			5.500	6.586	MON	4,475	53,701	02/07/2003	01/15/2033
31393J-6C-7	FHR 2556 KZ Z SEQ			4	1.A	18,245,551	110.9330	20,650,113	18,614,941	18,501,085		3,826			5.500	5.702	MON	85,318	1,023,822	05/21/2003	01/15/2033
31393J-7D-4	FHR 2549 PE EXCH PAC-11			4	1.A	3,089,468	110.9200	3,381,674	3,048,739	3,060,041		(707)			5.500	5.304	MON	13,973	167,681	03/05/2003	01/15/2033
31393J-CC-0	FHR 2551 TG PAC-1-11			4	1.A	2,760,861	112.7980	3,076,220	2,727,197	2,734,599		(488)			5.500	5.375	MON	12,500	149,996	03/04/2003	01/15/2033
31393J-LB-2	FHR 2557 ZA Z SEQ			4	1.A	1,364,423	111.8410	1,676,035	1,498,594	1,459,104		1,177			5.500	6.615	MON	6,869	82,423	02/11/2003	01/15/2033
31393J-X9-4	FHR 2561 PH EXCH PAC-11			4	1.A	1,560,520	112.4700	1,744,489	1,551,068	1,552,614		(152)			5.500	5.427	MON	7,109	85,309	02/26/2003	02/15/2033
31393K-7J-8	FHR 2567 PH PAC-1-11			4	1.A	1,072,996	113.0890	1,198,456	1,059,749	1,062,947		(156)			5.500	5.354	MON	4,857	58,286	03/12/2003	02/15/2033
31393K-AT-2	FHR 2576 OE PAC-1-11			4	1.A	2,098,992	112.9440	2,324,209	2,057,835	2,069,386		(713)			5.500	5.302	MON	9,432	113,181	03/06/2003	02/15/2033
31393K-BQ-7	FHR 2576 JZ Z SEQ			4	1.A	759,828	110.0740	870,369	790,716	779,987		544			5.500	5.883	MON	3,624	43,489	03/11/2003	02/15/2033
31393K-CJ-2	FHR 2576 PF PAC-1-11			4	1.A	2,809,556	113.4820	3,130,255	2,758,375	2,774,815		(1,122)			5.500	5.282	MON	12,643	151,711	03/06/2003	02/15/2033
31393K-DQ-5	FHR 2569 LB SEQ			4	1.A	777,213	112.8120	887,198	786,439	778,227		223			5.500	5.903	MON	3,605	43,254	02/07/2003	02/15/2033
31393K-MG-7	FHR 2570 LG EXCH SEQ			4	1.A	4,381,704	112.4840	4,966,575	4,415,354	4,385,000		641			5.500	5.745	MON	20,237	242,844	02/14/2003	02/15/2033
31393K-PB-5	FHR 2575 AY SEQ			4	1.A	636,405	112.9060	725,309	642,401	637,017		66			5.500	5.758	MON	2,944	35,332	02/11/2003	02/15/2033
31393K-ZK-4	FHR 2574 MD EXCH PAC-11			4	1.A	9,267,707	113.4010	10,342,858	9,120,566	9,145,084		(1,824)			5.500	5.370	MON	41,803	501,631	03/07/2003	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393L-20-5	FHR 2574 PE EXCH PAC-11			4	1.A	1,530,266	113.3620	1,699,680	1,499,342	1,510,109		(563)			5.500	5.208	MON	6,872	82,464	03/10/2003	02/15/2033
31393L-AH-6	FHR 2571 NB EXCH SEQ			4	1.A	1,193,165	112.7460	1,359,431	1,205,745	1,194,413		265			5.500	5.795	MON	5,526	66,316	02/21/2003	02/15/2033
31393L-AM-5	FHR 2571 OK EXCH SEQ			4	1.A	1,075,039	112.6850	1,224,987	1,087,087	1,076,480		400			5.500	5.844	MON	4,982	59,790	02/04/2003	02/15/2033
31393L-DF-7	FHR 2577 PG PAC-11			4	1.A	4,561,145	112.8480	5,045,457	4,471,026	4,484,916		(1,092)			5.500	5.385	MON	20,492	245,906	03/07/2003	02/15/2033
31393L-JK-0	FHR 2564 GU EXCH SEQ			4	1.A	1,366,575	112.7430	1,560,066	1,383,739	1,368,415		475			5.500	5.966	MON	6,342	76,106	02/05/2003	02/15/2033
31393L-NP-4	FHR 2564 PT EXCH PAC-11			4	1.A	638,855	112.4780	716,667	637,162	637,162					5.500	5.481	MON	2,920	35,044	07/06/2005	02/15/2033
31393L-QD-8	FHR 2564 Z Z SEQ			4	1.A	1,069,445	110.2480	1,282,438	1,163,231	1,134,254		1,001			5.500	6.605	MON	5,331	63,978	02/14/2003	02/15/2033
31393L-Z9-7	FHR 2581 PH PAC-11			4	1.A	4,285,168	112.9700	4,875,195	4,315,492	4,289,113		741			5.500	5.716	MON	19,779	237,352	03/18/2003	03/15/2033
31393M-2W-0	FHR 2588 DE PAC-11			4	1.A	1,362,440	111.2750	1,488,832	1,337,980	1,344,184		(517)			5.500	5.226	MON	6,132	73,589	03/11/2003	03/15/2033
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ			4	1.A	1,303,259	109.7270	1,548,070	1,410,835	1,365,252		2,142			5.500	6.670	MON	6,466	77,596	03/19/2003	03/15/2033
31393M-EG-2	FHR 2591 PD PAC-1-11			4	1.A	5,159,396	112.8190	5,809,904	5,149,740	5,149,740					5.500	5.482	MON	23,603	283,236	03/31/2003	03/15/2033
31393M-FM-8	FHR 2591 WD PAC-1-11			4	1.A	4,068,611	112.8230	4,632,306	4,105,820	4,091,381		245			5.500	5.616	MON	18,818	225,820	04/02/2003	03/15/2033
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11			4	1.A	3,536,601	112.8250	4,043,856	3,584,197	3,542,454		1,689			5.500	5.857	MON	16,428	197,131	03/21/2003	03/15/2033
31393M-KB-6	FHR 2580 Z Z SEQ			4	1.A	484,713	110.7370	578,420	522,337	510,548		324			5.500	6.327	MON	2,394	28,728	03/17/2003	03/15/2033
31393M-NJ-6	FHR 2582 PG PAC-1-11			4	1.A	3,878,657	112.8220	4,345,607	3,851,725	3,854,581		(498)			5.500	5.448	MON	17,654	211,845	03/13/2003	03/15/2033
31393M-UB-5	FHR 2586 PH EXCH PAC-11			4	1.A	2,323,985	112.4610	2,614,402	2,324,711	2,323,291		(122)			5.500	5.507	MON	10,655	127,859	04/10/2003	03/15/2033
31393M-ZT-1	FHR 2583 PW PAC-11			4	1.A	4,457,032	112.8470	4,967,529	4,402,007	4,414,563		(859)			5.500	5.358	MON	20,176	242,110	03/12/2003	03/15/2033
31393N-5E-5	FHR 2589 Z Z SEQ			4	1.A	3,258,165	114.2300	4,371,348	3,826,804	3,664,255		6,117			5.500	6.958	MON	17,540	210,474	07/29/2003	03/15/2033
31393N-AH-2	FHR 2587 KG EXCH PAC-11			4	1.A	1,248,378	110.5900	1,420,307	1,284,299	1,252,867		1,190			5.000	5.924	MON	5,351	64,215	09/20/2004	03/15/2033
31393N-KJ-7	FHR 2590 PG EXCH PAC-11			4	1.A	5,621,787	112.8100	6,388,707	5,663,256	5,626,212		1,261			5.500	5.743	MON	25,957	311,479	03/25/2003	03/15/2033
31393N-LZ-0	FHR 2590 TG EXCH PAC-11			4	1.A	3,845,502	113.1810	4,315,732	3,813,131	3,821,948		(571)			5.500	5.440	MON	17,477	209,723	03/13/2003	03/15/2033
31393N-Y9-4	FHR 2596 ZL Z SEQ			4	1.A	486,549	111.2500	623,511	560,460	539,769		600			5.000	6.332	MON	2,335	28,023	11/15/2004	04/15/2033
31393P-2G-8	FHR 2608 PH PAC-11			4	1.A	4,053,247	111.8010	4,527,319	4,049,451	4,049,451					5.500	5.505	MON	18,560	222,720	04/22/2003	04/15/2033
31393P-AY-0	FHR 2604 YD PAC-11			4	1.A	6,485,998	112.8890	7,312,835	6,477,901	6,477,901					5.500	5.482	MON	29,690	356,285	04/22/2003	04/15/2033
31393P-EZ-3	FHR 2595 PH PAC-11			4	1.A	2,855,834	113.4360	3,264,011	2,877,411	2,857,773		440			5.500	5.758	MON	13,188	158,258	11/20/2006	04/15/2033
31393P-L3-6	FHR 2602 UE EXCH PAC-11			4	1.A	5,384,424	113.0830	5,905,405	5,222,174	5,277,612		(2,626)			5.500	5.010	MON	23,935	287,220	05/13/2003	04/15/2033
31393P-NF-7	FHR 2600 ME EXCH PAC-11			4	1.A	6,192,609	112.9270	6,988,769	6,188,741	6,188,741					5.500	5.486	MON	28,365	340,381	04/21/2003	04/15/2033
31393Q-2G-6	FHR 2594 QG EXCH PAC-11			4	1.A	3,105,583	110.6570	3,427,166	3,097,115	3,097,115					5.000	4.978	MON	12,905	154,856	05/16/2003	04/15/2033
31393Q-3H-3	FHR 2594 TZ Z PAC-11			4	1.A	6,529,537	111.7020	7,615,160	6,817,390	6,741,302		3,027			5.500	5.848	MON	31,246	374,957	12/23/2003	04/15/2033
31393Q-4E-9	FHR 2594 VZ Z SEQ			4	1.A	5,683,198	111.1470	7,688,650	6,917,548	6,691,167		8,746			5.500	6.867	MON	31,705	380,465	05/07/2004	04/15/2033
31393Q-QD-7	FHR 2614 ZN Z PAC-11			4	1.A	3,799,334	110.2630	4,163,229	3,775,736	3,775,736					5.500	5.495	MON	17,305	207,665	05/22/2003	05/15/2033
31393Q-VP-4	FHR 2618 PE PAC-11			4	1.A	3,524,415	113.1270	3,893,516	3,441,725	3,474,510		(1,541)			5.500	5.065	MON	15,775	189,295	05/09/2003	05/15/2033
31393Q-WE-8	FHR 2618 Z Z SEQ			4	1.A	1,278,602	111.4130	1,698,392	1,524,414	1,453,996		2,774			5.500	7.210	MON	6,987	83,843	06/23/2004	05/15/2033
31393R-EJ-5	FHR 2613 GP PAC-11			4	1.A	2,905,306	113.2450	3,244,484	2,865,016	2,878,846		(791)			5.500	5.266	MON	13,131	157,576	05/01/2003	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11			4	1.A	6,316,614	110.7550	7,830,419	7,070,012	6,892,055		6,602			5.000	5.796	MON	29,458	353,500	07/30/2003	09/25/2033
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11			4	1.A	2,157,605	115.5320	2,458,150	2,127,685	2,133,101		(521)			6.000	5.904	MON	10,638	127,661	04/14/2004	10/25/2033
31393U-CY-7	FNR 2003-121 ZA Z SEQ			4	1.A	3,950,101	114.6330	4,693,888	4,094,695	4,034,939		1,708			6.000	6.465	MON	20,473	245,682	05/24/2006	12/25/2033
31393V-5Q-0	FHR 2627 UE PAC-11			4	1.A	4,891,885	110.8560	5,369,459	4,843,631	4,856,591		(821)			5.000	4.902	MON	20,182	242,182	06/06/2003	06/15/2033
31393V-DY-4	FHR 2632 PE PAC-11			4	1.A	5,008,028	110.9950	5,519,008	4,972,290	4,980,532		(755)			5.000	4.933	MON	20,718	248,615	06/02/2003	06/15/2033
31393V-HY-0	FHR 2626 PE PAC-11			4	1.A	1,662,895	110.7010	1,947,805	1,759,517	1,674,790		2,762			5.000	6.657	MON	7,331	87,976	07/28/2003	06/15/2033
31393W-2U-2	FHR 2650 BM PAC-11			4	1.A	4,293,867	109.1360	4,940,916	4,527,306	4,481,875		1,719			5.000	5.396	MON	18,864	226,365	07/18/2003	07/15/2033
31393W-2V-0	FHR 2650 BN PAC-11			4	1.A	3,273,033	112.3940	3,895,364	3,465,819	3,424,251		1,779			5.000	5.318	MON	14,441	173,291	07/18/2003	07/15/2033
31393W-U7-2	FHR 2645 Z Z SEQ			4	1.A	1,741,042	110.8860	2,272,933	2,049,792	1,945,006		3,338			5.000	6.991	MON	8,541	102,490	07/24/2003	07/15/2033
31393W-W2-1	FHR 2641 UE PAC-11			4	1.A	2,897,079	111.8340	3,291,668	2,943,362	2,902,837		1,480			5.000	5.591	MON	12,264	147,168	07/15/2003	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11			4	1.A	4,687,480	106.5320	5,193,899	4,875,451	4,808,022		1,728			5.500	5.962	MON	22,346	268,150	03/01/2006	06/25/2034
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ			4	1.A	3,908,172	111.0280	4,549,807	4,097,889	3,930,373		5,257			5.000	6.294	MON	17,075	204,894	04/14/2004	04/25/2034
31393Y-6D-2	FNR 2004-49 QE PAC-11			4	1.A	3,562,858	113.0670	4,062,341	3,592,870	3,565,033		539			5.500	5.714	MON	16,467	197,608	08/20/2004	07/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ			4	1.A	934,054	120.1310	998,523	831,193	850,019		(725)			7.500	6.475	MON	5,195	62,339	06/01/2004	07/25/2034
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS			4	1.A	1,108,694	56.1190	1,754,613	3,126,605	1,108,694					5.511	17.518	MON	14,359	172,414	11/30/2014	07/25/2034
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS			4	1.A	9,127,402	105.7660	10,076,213	9,526,860	9,192,976		14,733			5.650	6.864	MON	44,856	414,292	07/29/2004	08/25/2034
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11			4	1.A	9,804,447	113.4410	10,974,807	9,674,447	9,682,980		(1,698)			5.500	5.424	MON	44,341	532,095	01/18/2005	02/25/2035
31394B-GT-5	FNR 2004-79 B EXCH SEQ			4	1.A	5,617,217	110.9120	6,454,932	5,819,851	5,639,397		4,765			5.000	5.997	MON	24,249	290,993	10/22/2004	11/25/2034
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11			4	1.A	5,249,678	110.9790	5,967,506	5,377,147	5,264,516		4,245			5.000	5.591	MON	22,405	268,857	12/01/2004	01/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11			4	1.A	18,873,335	108.1680	20,389,441	18,849,773	18,849,773					5.500	5.457	MON	86,395	1,036,737	12/06/2004	01/25/2035
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11			4	1.A	7,673,910	107.1670	8,175,351	7,628,615	7,618,801		(926)			5.500	5.488	MON	34,964	419,574	12/16/2004	01/25/2035
31394B-RU-0	FNR 2004-92 BE EXCH SEQ			4	1.A	3,382,440	111.1130	3,913,301	3,521,908	3,399,647		3,934			5.000	6.058	MON	14,675	176,095	11/19/2004	12/25/2034
31394B-V9-2	FNR 2004-95 LZ Z SEQ			4	1.A	3,959,069	110.9410	5,283,865	4,762,790	4,607,768		4,315			5.000	6.096	MON	19,845	238,139	11/09/2004	01/25/2035
31394D-YS-3	FNR 2005-52 PV EXCH SC PT			4	1.A	24,464,804	113.6780	27,497,535	24,188,900	24,236,655		(4,768)			5.500	5.395	MON	110,866	1,330,389	06/13/2005	05/25/2035
31394D-ZS-2	FNR 2005-48 OE PAC-11			4	1.A	9,230,754	113.0980	10,316,464	9,121,721	9,123,528		(1,616)			5.500	5.430	MON	41,808	501,695	05/02/2005	06/25/2035
31394E-CV-8	FNR 2005-58 PZ Z PAC-11			4	1.A	11,881,353	114.0810	14,239,154	12,481,672	12,290,269		5,333			5.500	5.941	MON	57,208	686,492	10/23/2006	07/25/2035
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11			4	1.A	7,457,500	112.8780	8,342,684	7,390,879	7,388,877		(985)			5.500	5.437	MON	33,875	406,498	07/22/2005	08/25/2035
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11			4	1.A	11,222,525	113.8180	12,562,287	11,037,136	11,054,422		(1,761)			5.500	5.385	MON	50,587	607,043	05/23/2005	07/25/2035
31394F-YG-4	FNR 2005-96 UD EXCH SEQ			4	1.A	3,300,789	113.1400	3,874,777	3,424,761	3,312,803		2,882			5.500	6.564	MON	15,697	188,362	04/25/2006	10/25/2035
31394G-HV-8	FHR 2649 OE EXCH PAC-11			4	1.A	4,023,759	110.8970	4,595,038	4,143,520	4,039,010		3,854			5.000	5.971	MON	17,265	207,176	11/15/2005	07/15/2033
31394H-4G-3	FHR 2662 PJ PAC-11			4	1.A	952,365	111.8750	1,079,589	964,996	953,772		292			5.500	5.940	MON	4,423	53,075	11/20/2006	08/15/2033
31394J-A9-8	FHR 2678 ZD Z SEQ			4	1.A	4,153,517	113.8490	5,214,328	4,580,032	4,464,748		4,301			5.500	6.424	MON	20,992	251,902	09/23/2003	09/15/2033
31394J-C2-1	FHR 2670 QH PAC-11			4	1.A	3,332,543	113.0220	3,790,054	3,353,385	3,334,415		461			5.500	5.688	MON	15,370	184,436	11/19/2003	09/15/2033
31394J-KA-4	FHR 2673 PE EXCH PAC-11			4	1.A	7,342,279	112.4880	8,331,262	7,406,348	7,348,711		1,672			5.500	5.771	MON	33,946	407,349	09/26/2003	09/15/2033
31394J-N3-7	FHR 2676 LH PAC-11			4	1.A	3,065,962	111.0660	3,543,338	3,190,292	3,082,281		4,148			5.000	6.406	MON	13,293	159,515	09/17/2003	09/15/2033
31394J-U6-2	FHR 2677 MG EXCH PAC-11			4	1.A	1,484,041	112.4730	1,766,945	1,570,989	1,495,109		3,010			5.000	6.883	MON	6,546	78,549	09/15/2003	09/15/2033
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEQ			4	1.A	7,036,279	110.8400	8,647,542	7,801,834	7,663,535		4,208			5.500	6.108	MON	35,758	429,101	10/02/2003	10/15/2033
31394K-MX-9	FHR 2686 JL PAC-11			4	1.A	6,707,651	113.3620	7,708,098	6,799,562	6,717,904		2,510			5.500	5.902	MON	31,165	373,976	09/29/2003	10/15/2033
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11			4	1.A	6,325,940	111.6490	7,804,243	6,989,989	6,846,796		4,890			5.500	6.197	MON	32,037	384,449	10/02/2003	10/15/2033
31394K-YL-2	FHR 2692 PE EXCH PAC-11			4	1.A	6,881,266	113.3830	7,943,523	7,005,915	6,895,501		3,666			5.500	6.047	MON	32,110	385,325	11/05/2003	10/15/2033
31394L-6Z-0	FHR 2695 BH PAC-11			4	1.A	13,600,747	108.2440	17,171,640	15,863,820	15,320,506		17,341			4.500	5.961	MON	59,489	713,872	11/07/2003	10/15/2033
31394L-DW-9	FHR 2691 LG EXCH PAC-11			4	1.A	3,021,420	113.1900	3,492,138	3,085,205	3,029,416		2,150			5.500	6.144	MON	14,141	169,686	10/08/2003	10/15/2033
31394L-JA-1	FHR 2691 ZJ Z SEQ			4	1.A	2,516,840	111.0680	3,435,207	3,092,891	2,887,207		7,199			5.000	7.906	MON	12,887	154,644	10/09/2003	10/15/2033
31394L-LH-3	FHR 2694 PG PAC-1-11			4	1.A	3,826,137	113.0340	4,404,180	3,896,327	3,834,253		2,034			5.500	6.008	MON	17,858	214,298	10/08/2003	10/15/2033
31394L-P4-8	FHR 2701 QH PAC-11			4	1.A	2,219,992	113.6790	2,533,173	2,228,348	2,220,741		120			5.500	5.608	MON	10,213	122,559	09/13/2004	11/15/2033
31394L-TV-4	FHR 2707 MG EXCH PAC-11			4	1.A	3,042,556	113.5830	3,493,296	3,075,556	3,045,839		773			5.500	5.838	MON	14,096	169,156	11/17/2003	11/15/2033
31394M-3B-4	FHR 2705 PE PAC-11			4	1.A	3,438,435	109.3960	3,792,933	3,467,146	3,441,192		763			5.500	5.756	MON	15,891	190,693	11/17/2003	11/15/2033
31394M-DB-3	FHR 2702 EN PAC-11			4	1.A	4,212,489	112.3640	4,772,418	4,247,296	4,215,974		838			5.500	5.712	MON	19,467	233,601	11/17/2003	11/15/2033
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11			4	1.A	8,763,838	113.5470	10,067,841	8,866,636	8,773,627		2,412			5.500	5.855	MON	40,639	487,665	02/28/2007	12/15/2033
31394N-E6-1	FHR 2718 PE EXCH PAC-11			4	1.A	10,032,163	113.9110	11,474,351	10,073,055	10,034,799		699			5.500	5.619	MON	46,168	554,018	12/18/2003	12/15/2033
31394N-G4-4	FHR 2718 ZM Z SEQ			4	1.A	6,558,260	112.3010	8,664,657	7,715,600	7,435,400		11,124			5.500	6.780	MON	35,363	424,358	05/27/2004	12/15/2033
31394N-P3-6	FHR 2727 Z SC Z PT			4	1.A	4,438,955	113.2310	6,003,646	5,302,100	4,948,273		14,071			5.500	7.970	MON	24,301	291,616	05/18/2004	11/15/2033
31394N-RG-5	FHR 2735 OH PAC-11			4	1.A	2,938,212	110.9170	3,332,260	3,004,288	2,945,948		2,019			5.000	5.731	MON	12,518	150,214	01/22/2004	01/15/2034
31394N-RQ-3	FHR 2735 PH PAC-11			4	1.A	3,098,928	113.4900	3,544,397	3,123,080	3,101,390		632			5.500	5.709	MON	14,314	171,770	01/13/2004	01/15/2034
31394P-3R-2	FHR 2740 PE PAC-11			4	1.A	2,941,043	113.5720	3,413,021	3,005,159	2,947,583		1,615			5.500	6.186	MON	13,774	165,284	10/10/2006	01/15/2034
31394P-BQ-5	FHR 2731 PH PAC-11			4	1.A	3,983,540	110.9510	4,522,992	4,076,584	3,994,359		2,391			5.000	5.751	MON	16,986	203,829	01/14/2004	01/15/2034
31394P-VQ-3	FHR 2743 OG PAC-11			4	1.A	4,520,063	110.9590	5,112,506	4,607,581	4,530,617		2,694			5.000	5.554	MON	19,198	230,379	02/09/2004	02/15/2034
31394P-XT-5	FHR 2756 Z Z SEQ			4	1.A	1,139,343	112.1780	1,518,155	1,353,340	1,283,527		2,911			5.500	7.124	MON	6,203	74,434	06/07/2004	02/15/2034
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ			4	1.A	6,901,916	110.2150	8,759,060	7,947,219	7,598,907		12,227			5.500	6.889	MON	36,425	437,097	06/02/2004	02/15/2034
31394R-NU-9	FHR 2752 XY EXCH SEQ			4	1.A	12,516,362	113.6750	14,227,970	12,516,362	12,516,362					5.500	5.502	MON	57,367	688,400	02/27/2004	02/15/2034
31394R-ZC-6	FHR 2769 GH PAC-11			4	1.A	4,741,751	111.0040	5,333,673	4,804,932	4,748,832		1,720			5.000	5.379	MON	20,021	240,247	03/11/2004	03/15/2034
31394U-6U-1	FNR 2005-120 Z Z SEQ			4	1.A	3,480,132	111.4270	4,192,204	3,762,304	3,662,584		3,141			5.500	6.414	MON	17,244	206,927	12/13/2005	01/25/2036
31394U-X6-4	FNR 2005-110 TC SEQ			4	1.A	1,335,750	112.8730	1,541,933	1,366,077	1,339,166		843			5.500	6.201	MON	6,261	75,134	01/25/2006	12/25/2035
31394V-CV-0	FNR 2005-117 PB PAC-11			4	1.A	1,163,520	113.1330	1,337,457	1,182,195	1,164,758		333			5.500	5.939	MON	5,418	65,021	02/07/2006	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11			4	1.A	1,720,725	113.1330	1,972,060	1,743,128	1,722,111		373			5.500	5.847	MON	7,989	95,872	02/07/2006	01/25/2036
31394W-NM-6	FHR 2777 ZG Z SEQ			4	1.A	4,029,828	112.0660	5,370,521	4,792,289	4,637,079		6,269			5.500	6.794	MON	21,965	263,576	05/03/2004	04/15/2034
31394X-3E-4	FHR 2783 ME PAC-11			4	1.A	2,550,592	113.4120	2,941,336	2,593,507	2,555,343		1,058			5.500	5.977	MON	11,887	142,643	04/20/2004	04/15/2034
31394Y-2B-9	FHR 2800 DZ Z SEQ			4	1.A	369,574	111.6050	494,524	443,101	415,631		609			5.500	8.918	MON	2,031	24,371	06/29/2004	05/15/2034
31394Y-C9-3	FHR 2792 PE PAC-11			4	1.A	940,983	113.3380	1,073,672	947,321	941,495		116			5.500	5.716	MON	4,342	52,103	08/27/2004	05/15/2034
31394Y-NF-7	FHR 2802 LC SEQ			4	1.A	357,065	103.2060	376,513	364,818	358,428		261			5.500	6.236	MON	1,672	20,065	08/24/2004	05/15/2034
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11			4	1.A	12,001,735	109.0880	13,596,504	12,463,770	12,339,664		3,307			5.500	5.849	MON	57,126	685,507	03/16/2006	05/15/2034
31395A-3H-6	FHR 2805 VZ Z SEQ			4	1.A	3,737,731	112.5920	5,055,127	4,489,767	4,280,443		9,028			5.500	7.111	MON	20,578	246,937	06/28/2004	06/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395A-3X-1	FHR 2813 QZ Z SEQ			4	1.A	1,706,255	118.9370	1,883,403	1,583,531	1,600,845		(737)			7.500	7.119	MON	9,897	118,765	06/02/2004	02/15/2034
31395A-BS-3	FHR 2814 ZA Z SEQ			4	1.A	5,566,189	112.0620	7,512,364	6,703,728	6,365,245		11,368			5.500	7.274	MON	30,725	368,705	06/22/2004	06/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ			4	1.A	3,968,081	119.0370	4,283,717	3,598,657	3,654,856		(2,183)			7.500	6.834	MON	22,492	269,899	06/10/2004	11/15/2033
31395A-EU-5	FHR 2808 BE PAC-11			4	1.A	2,295,657	113.5690	2,633,079	2,318,488	2,297,885		795			5.500	5.735	MON	10,626	127,517	08/27/2004	06/15/2034
31395A-LJ-2	FHR 2810 ZA Z SEQ			4	1.A	1,031,097	119.3140	1,118,401	937,361	952,026		(570)			7.500	6.833	MON	5,859	70,302	06/01/2004	11/15/2033
31395A-PF-6	FHR 2807 VZ Z SUP			4	1.A	12,188,625	114.7500	13,880,235	12,096,015	12,102,433		(1,351)			6.000	5.967	MON	60,480	725,761	03/15/2007	06/15/2034
31395A-Q2-4	FHR 2804 ED PAC-11			4	1.A	2,980,554	112.7490	3,368,964	2,988,024	2,981,339		12			5.500	5.567	MON	13,695	164,341	09/13/2004	06/15/2034
31395B-C5-0	FNR 2006-22 ZA Z SEQ			4	1.A	3,495,403	111.4110	4,242,265	3,807,759	3,696,701		2,538			5.500	6.504	MON	17,452	209,427	03/09/2006	04/25/2036
31395B-F8-1	FNR 2006-26 KZ Z SEQ			4	1.A	1,163,608	114.4560	1,363,127	1,190,963	1,177,920		205			6.000	6.296	MON	5,955	71,458	10/26/2006	04/25/2036
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11			4	1.A	3,094,295	113.4520	3,519,344	3,102,050	3,094,459		30			5.500	5.575	MON	14,218	170,613	09/01/2004	07/15/2034
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11			4	1.A	1,768,759	113.1460	2,054,575	1,815,863	1,773,328		1,066			5.500	6.320	MON	8,323	99,873	03/31/2006	05/25/2036
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11			4	1.A	7,500,423	113.0780	8,921,831	7,889,991	7,775,722		2,473			5.500	5.926	MON	36,162	433,949	03/30/2006	05/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11			4	1.A	1,916,325	114.5530	2,214,371	1,933,058	1,917,006		235			6.000	6.327	MON	9,665	115,984	10/19/2006	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11			4	1.A	1,320,172	110.8050	1,453,735	1,311,972	1,313,149		(187)			6.000	5.742	MON	6,560	78,718	09/27/2006	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11			4	1.A	1,219,749	115.5230	1,429,678	1,237,567	1,220,488		157			6.000	6.394	MON	6,188	74,254	07/31/2006	05/25/2036
31395D-U8-0	FNR 2006-51 LB SEQ			4	1.A	1,608,337	115.4830	1,898,406	1,643,890	1,611,109		708			6.000	6.718	MON	8,219	98,633	05/03/2006	06/25/2036
31395D-V7-1	FNR 2006-51 PD PAC-11			4	1.A	7,703,048	112.8120	8,904,963	7,893,600	7,723,676		4,938			5.500	6.263	MON	36,179	434,148	05/25/2006	06/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ			4	1.A	344,818	112.5280	419,762	373,029	360,298		467			6.000	8.709	MON	1,865	22,382	05/04/2006	06/25/2036
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11			4	1.A	3,450,341	114.7180	4,000,236	3,487,015	3,452,513		544			6.000	6.285	MON	17,435	209,221	06/09/2006	06/25/2036
31395E-DN-4	FHR 2845 MZ Z SEQ			4	1.A	2,111,213	111.2710	2,849,648	2,560,986	2,433,395		3,676			5.000	6.920	MON	10,671	128,049	08/18/2004	08/15/2034
31395E-K6-3	FHR 2833 JG PAC-11			4	1.A	3,825,350	113.2200	4,356,317	3,847,651	3,827,007		441			5.500	5.678	MON	17,635	211,621	11/09/2004	08/15/2034
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11			4	1.A	2,634,799	112.9800	3,007,211	2,661,711	2,637,144		437			5.500	5.827	MON	12,200	146,394	08/26/2004	08/15/2034
31395E-RK-5	FHR 2840 ZH Z SEQ			4	1.A	1,117,765	110.9540	1,467,702	1,322,799	1,262,567		2,377			5.000	6.731	MON	5,512	66,140	09/14/2004	08/15/2034
31395E-TJ-6	FHR 2841 PE PAC-11			4	1.A	3,541,501	113.2370	4,043,715	3,571,031	3,544,074		640			5.500	5.773	MON	16,367	196,407	08/26/2004	08/15/2034
31395F-FY-5	FHR 2859 PG PAC-11			4	1.A	1,088,983	113.2980	1,239,991	1,094,455	1,089,443		27			5.500	5.643	MON	5,016	60,195	09/15/2004	09/15/2034
31395F-JH-8	FHR 2854 PH PAC-1-11			4	1.A	3,146,652	112.4250	3,550,938	3,158,496	3,147,667		134			5.500	5.596	MON	14,476	173,717	09/13/2004	09/15/2034
31395F-QD-9	FHR 2858 JP PAC-11			4	1.A	6,075,513	113.3720	6,934,799	6,116,859	6,078,685		723			5.500	5.724	MON	28,036	336,427	09/09/2004	09/15/2034
31395F-WC-4	FHR 2856 PE PAC-11			4	1.A	4,241,042	113.3780	4,826,058	4,256,607	4,241,784		211			5.500	5.604	MON	19,509	234,113	09/13/2004	09/15/2034
31395G-LX-8	FHR 2878 Z Z SEQ			4	1.A	4,139,279	111.2500	5,293,024	4,757,792	4,563,767		5,017			5.000	6.517	MON	19,824	237,890	11/18/2004	10/15/2034
31395G-P2-2	FHR 2867 LH EXCH PAC-1			4	1.A	3,675,209	113.3680	4,156,127	3,666,043	3,666,043					5.500	5.487	MON	16,803	201,632	10/26/2004	10/15/2034
31395G-W4-0	FHR 2873 MG PAC-11			4	1.A	3,181,552	113.3870	3,616,518	3,189,526	3,181,722		35			5.500	5.574	MON	14,619	175,424	11/12/2004	10/15/2034
31395H-EB-2	FHR 2875 ME PAC-11			4	1.A	4,266,940	113.4250	4,796,314	4,228,618	4,237,688		(581)			5.500	5.421	MON	19,381	232,574	10/26/2004	10/15/2034
31395H-TU-4	FHR 2894 QE EXCH PAC-11			4	1.A	2,931,599	113.4380	3,317,268	2,924,288	2,924,288					5.500	5.483	MON	13,403	160,836	11/23/2004	11/15/2034
31395H-UQ-1	FHR 2894 Z Z SEQ			4	1.A	2,243,547	111.4320	2,949,900	2,647,253	2,524,732		4,120			5.000	6.755	MON	11,030	132,363	11/05/2004	11/15/2034
31395H-YK-0	FHR 2887 PH PAC-11			4	1.A	3,294,414	113.3230	3,742,687	3,302,671	3,294,581		32			5.500	5.574	MON	15,137	181,647	11/12/2004	11/15/2034
31395H-ZD-5	FHR 2886 AZ Z SEQ			4	1.A	1,299,882	111.1450	1,718,992	1,546,616	1,477,451		1,197			5.000	7.013	MON	6,444	77,331	11/29/2004	11/15/2034
31395J-7D-2	FHR 2881 HG PAC-11			4	1.A	2,337,024	113.3470	2,666,503	2,352,516	2,338,341		355			5.500	5.738	MON	10,782	129,388	10/27/2004	11/15/2034
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11			4	1.A	4,264,021	111.3520	4,832,556	4,339,911	4,271,710		2,008			5.000	5.572	MON	18,083	216,996	11/02/2004	11/15/2034
31395J-C8-7	FHR 2883 BZ Z SEQ			4	1.A	1,455,104	111.2250	1,888,431	1,697,843	1,617,904		2,299			5.000	6.603	MON	7,074	84,892	11/04/2004	11/15/2034
31395J-D3-7	FHR 2883 KZ Z SEQ			4	1.A	2,786,072	111.2830	3,634,855	3,266,323	3,102,806		4,772			5.000	6.668	MON	13,610	163,316	11/16/2004	11/15/2034
31395J-U2-0	FHR 2890 ZA Z SEQ			4	1.A	1,676,472	112.2510	2,227,865	1,984,725	1,881,854		3,245			5.000	6.723	MON	8,270	99,236	11/12/2004	11/15/2034
31395J-UJ-3	FHR 2889 OH PAC-11			4	1.A	3,842,311	111.4260	4,377,301	3,928,436	3,851,126		2,078			5.000	5.830	MON	16,368	196,422	11/03/2004	11/15/2034
31395K-AA-1	FHR 2908 DZ Z SEQ			4	1.A	4,621,105	111.2300	5,644,293	5,074,444	4,952,307		4,794			5.000	5.798	MON	21,144	253,722	12/06/2004	12/15/2034
31395K-AZ-6	FHR 2897 AD SEQ			4	1.A	2,067,490	111.4180	2,385,583	2,141,115	2,075,278		1,873			5.000	6.105	MON	8,921	107,056	11/23/2004	12/15/2034
31395K-UC-5	FHR 2906 KZ Z SEQ			4	1.A	4,060,808	111.3400	5,389,501	4,840,598	4,644,597		5,567			5.000	6.322	MON	20,169	242,030	11/30/2004	12/15/2034
31395M-VK-2	FHR 2922 GB PAC-11			4	1.A	6,866,477	111.2550	7,751,922	6,967,726	6,931,223		805			5.500	5.662	MON	31,935	383,225	03/29/2005	02/15/2035
31395N-3A-3	FNR 2006-61 PW PAC-11			4	1.A	1,357,032	111.6810	1,535,759	1,375,124	1,358,391		358			6.000	6.351	MON	6,876	82,508	07/25/2006	07/25/2036
31395N-4L-8	FNR 2006-61 PN PAC-11			4	1.A	1,037,343	114.5960	1,193,229	1,041,247	1,037,313		(8)			6.000	6.067	MON	5,206	62,475	01/24/2007	07/25/2036
31395N-C3-9	FNR 2006-58 DZ Z PAC-11			4	1.A	913,884	111.6120	1,029,986	922,824	916,971		66			6.000	6.185	MON	4,614	55,369	09/26/2006	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11			4	1.A	1,516,569	115.6370	1,753,174	1,516,095	1,516,095					6.000	5.931	MON	7,580	90,966	09/19/2006	06/25/2036
31395N-GE-1	FNR 2006-45 AN SEQ			4	1.A	944,165	107.2380	1,022,405	953,401	947,482		375			6.000	6.220	MON	4,767	57,204	06/05/2006	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ			4	1.A	654,681	116.8490	775,251	663,467	658,673		77			6.500	6.715	MON	3,594	43,125	06/01/2006	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11			4	1.A	1,533,334	114.4760	1,793,769	1,566,938	1,537,614		628			6.000	6.641	MON	7,835	94,016	08/01/2006	07/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395P-XD-9	FHR 2950 OQ EXCH PAC-11			4	1.A	5,345,043	113.7350	6,141,672	5,399,991	5,349,748		1,199			5.500	5.818	MON	24,750	296,999	03/23/2005	03/15/2035
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11			4	1.A	4,797,517	113.5770	5,425,150	4,776,619	4,776,920		(344)			5.500	5.480	MON	21,893	262,714	07/13/2005	04/15/2035
31395T-DG-6	FHR 2958 MG PAC-11			4	1.A	2,485,838	113.6760	2,838,203	2,496,753	2,486,403		176			5.500	5.617	MON	11,443	137,321	09/20/2005	04/15/2035
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11			4	1.A	4,400,473	114.0920	5,017,439	4,397,724	4,397,724					5.500	5.493	MON	20,156	241,875	07/19/2005	05/15/2035
31395T-W8-3	FHR 2970 WL PAC-1-11			4	1.A	4,376,369	113.1820	4,992,880	4,411,370	4,379,162		582			5.500	5.726	MON	20,219	242,625	08/05/2005	05/15/2035
31395U-7A-3	FHR 2981 PE PAC-11			4	1.A	3,765,576	113.2920	4,299,326	3,794,924	3,767,996		618			5.500	5.748	MON	17,393	208,721	09/30/2005	05/15/2035
31395U-CL-3	FHR 2975 PM PAC-11			4	1.A	5,680,109	113.6090	6,354,823	5,593,583	5,614,771		(1,115)			5.500	5.359	MON	25,637	307,647	06/21/2005	05/15/2035
31395U-E2-3	FHR 2980 LE EXCH PAC-11			4	1.A	5,029,920	113.6460	5,728,146	5,040,355	5,029,872		(9)			5.500	5.561	MON	23,102	277,220	08/19/2005	05/15/2035
31395U-J3-6	FHR 2971 KU EXCH PAC-11			4	1.A	4,165,741	113.6380	4,719,129	4,152,764	4,152,764					5.500	5.482	MON	19,034	228,402	07/14/2005	05/15/2035
31395U-WT-4	FHR 2991 EH PAC-2-22			4	1.A	6,544,459	108.3760	7,168,263	6,614,272	6,552,095		1,870			5.500	5.823	MON	30,315	363,785	11/06/2006	06/15/2035
31395V-CV-9	FHR 2992 OH PAC-1-11			4	1.A	2,804,334	113.6040	3,182,846	2,801,707	2,801,707					5.500	5.484	MON	12,841	154,094	07/14/2005	06/15/2035
31395V-KK-4	FHR 2984 NE EXCH PAC-11			4	1.A	3,532,517	113.4960	4,082,535	3,597,086	3,538,154		1,351			5.500	6.077	MON	16,487	197,840	10/26/2005	06/15/2035
31395W-W4-5	FHR 3012 PE EXCH PAC-11			4	1.A	5,153,912	113.6010	5,820,318	5,123,491	5,127,704		(413)			5.500	5.468	MON	23,483	281,792	08/25/2005	08/15/2035
31395W-ZV-2	FHR 3018 GC SEQ			4	1.A	1,214,389	110.8460	1,380,631	1,245,542	1,217,963		772			5.000	6.083	MON	5,190	62,277	08/19/2005	08/15/2035
31395X-AA-3	FHR 3014 DJ PAC-2-22			4	1.A	5,732,310	103.4960	6,018,396	5,815,113	5,741,444		2,399			5.800	6.206	MON	28,106	337,276	05/31/2006	08/15/2035
31395X-VH-5	FHR 3019 ML PAC-11			4	1.A	4,070,821	113.1140	4,750,345	4,199,598	4,164,026		942			5.500	5.772	MON	19,248	230,978	12/01/2005	08/15/2035
31396A-NL-4	FHR 3035 Z Z SUP			4	1.A	7,496,535	112.8560	8,798,512	7,796,201	7,688,241		3,116			5.850	6.287	MON	38,006	456,078	04/16/2007	09/15/2035
31396A-ZM-9	FHR 3036 WG EXCH PAC-11			4	1.A	3,940,530	110.5490	4,368,500	3,951,644	3,942,664		18			5.500	5.568	MON	18,112	217,341	09/23/2005	09/15/2035
31396C-B3-3	FHR 3057 PG EXCH PAC-11			4	1.A	1,685,181	113.5440	1,952,865	1,719,915	1,708,893		235			5.500	5.720	MON	7,883	94,595	10/25/2005	10/15/2035
31396C-KL-3	FHR 3047 WP SEQ			4	1.A	2,704,372	110.9320	3,098,742	2,793,375	2,715,385		2,726			5.000	6.130	MON	11,639	139,669	10/11/2005	10/15/2035
31396E-2X-3	FHR 3053 OH PAC-1-11			4	1.A	6,015,126	110.8960	6,738,683	6,076,605	6,052,048		326			5.500	5.635	MON	27,851	334,213	01/09/2006	10/15/2035
31396G-5X-5	FHR 3086 PE PAC-11			4	1.A	6,840,130	112.9440	7,933,762	7,024,523	6,965,026		1,119			5.500	5.730	MON	32,196	386,349	12/15/2005	12/15/2035
31396J-2F-1	FHR 3126 Z Z SEQ			4	1.A	2,807,637	111.2880	3,254,885	2,924,741	2,897,838		632			6.000	6.259	MON	14,624	175,485	04/06/2006	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ			4	1.A	531,316	111.9020	606,590	542,073	536,416		72			6.000	6.442	MON	2,710	32,524	09/26/2006	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ			4	1.A	206,787	111.8470	239,286	213,940	209,817		165			6.000	7.705	MON	1,070	12,836	04/07/2008	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ			4	1.A	322,722	113.6550	374,334	329,360	325,675		82			6.000	6.473	MON	1,647	19,762	11/13/2006	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11			4	1.A	437,862	110.6270	482,582	436,226	436,226					6.000	5.841	MON	2,181	26,174	01/18/2007	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11			4	1.A	478,738	108.9180	512,150	470,215	470,822		(52)			6.500	6.428	MON	2,547	30,564	08/24/2006	08/25/2036
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11			4	1.A	2,878,115	115.3900	3,333,294	2,888,722	2,878,012		(14)			6.000	6.064	MON	14,444	173,323	08/16/2006	09/25/2036
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT			4	1.A	4,133,460	113.4730	4,821,448	4,248,979	4,202,034		759			6.000	6.334	MON	21,245	254,939	01/26/2007	07/25/2036
31396K-X5-6	FNR 2006-87 Z Z SEQ			4	1.A	4,009,301	112.7450	4,678,163	4,149,341	4,112,899		802			6.000	6.243	MON	20,747	248,960	08/17/2006	09/25/2036
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11			4	1.A	5,071,747	114.5400	5,765,909	5,033,992	5,033,992					6.000	5.953	MON	25,170	302,040	09/20/2006	10/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT			4	1.A	4,925,704	109.9480	5,465,666	4,971,144	4,931,718		771			5.750	5.940	MON	23,820	285,841	09/28/2006	10/25/2033
31396L-PG-9	FNR 2006-106 AY SEQ			4	1.A	2,097,545	113.2750	2,428,714	2,144,078	2,102,090		1,255			5.500	6.183	MON	9,827	117,924	10/30/2006	11/25/2036
31396L-QL-7	FNR 2006-112 DB PAC-11			4	1.A	273,248	112.6030	313,352	278,280	273,556		92			5.500	6.143	MON	1,275	15,305	12/13/2006	11/25/2036
31396P-4B-4	FNR 2007-24 B SEQ			4	1.A	143,452	108.6120	155,290	142,977	142,977					6.000	5.949	MON	715	8,579	02/16/2007	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS			4	1.A	204,219	114.5800	238,803	208,416	204,453		65			6.000	6.814	MON	1,042	12,505	06/12/2007	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ			4	1.A	1,767,830	115.0770	2,038,186	1,771,151	1,767,546		(95)			6.000	6.001	MON	8,856	106,269	01/17/2007	02/25/2037
31396P-ND-9	FNR 2007-10 Z Z SEQ			4	1.A	791,915	115.1540	927,203	805,188	797,708		49			6.000	6.263	MON	4,026	48,311	04/03/2007	02/25/2037
31396P-RX-1	FNR 2007-7 FP SC FLT PT			4	1.A	280,860	100.7650	284,403	282,244	282,674		(24)			0.553	0.507	MON	26	1,560	12/16/2013	08/25/2036
31396P-VE-8	FNR 2007-9 B EXCH SEQ			4	1.A	589,188	114.9500	678,865	590,572	589,103		(27)			6.000	6.031	MON	2,953	35,434	02/02/2007	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ			4	1.A	479,135	114.0770	537,553	471,220	473,741		(110)			6.000	5.675	MON	2,356	28,273	03/13/2007	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS			4	1.A	916,437	114.7600	1,046,637	912,019	912,019					6.000	5.905	MON	4,560	54,721	01/23/2007	03/25/2037
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ			4	1.A	5,272,493	113.6900	6,129,398	5,391,337	5,281,096		2,109			5.500	6.209	MON	24,710	296,524	05/10/2007	06/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ			4	1.A	1,009,112	115.4510	1,172,819	1,015,858	1,009,249		75			6.000	6.141	MON	5,079	60,952	04/12/2007	06/25/2037
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ			4	1.A	7,214,653	113.6000	8,318,317	7,322,473	7,222,416		1,887			5.500	5.915	MON	33,561	402,736	03/20/2007	04/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ			4	1.A	1,936,825	115.1140	2,198,977	1,910,260	1,914,319		(208)			6.000	5.873	MON	9,551	114,616	03/19/2007	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ			4	1.A	2,177,282	108.5010	2,380,595	2,194,081	2,177,712		169			6.000	6.145	MON	10,970	131,645	04/11/2007	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ			4	1.A	817,934	114.5510	939,890	820,499	817,879		(29)			6.000	6.020	MON	4,102	49,230	04/17/2007	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11			4	1.A	1,867,563	115.8430	2,121,021	1,830,944	1,836,654		(285)			6.000	5.829	MON	9,155	109,857	02/07/2008	08/25/2037
31396W-DR-4	FNR 2007-53 NE EXCH PAC			4	1.A	790,069	115.5240	902,645	781,350	781,821		(16)			6.000	5.993	MON	3,907	46,881	05/08/2007	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ			4	1.A	1,034,825	109.0850	1,164,719	1,067,721	1,035,395		91			6.000	6.464	MON	5,339	64,063	06/19/2007	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ			4	1.A	1,260,749	112.9500	1,464,530	1,296,615	1,262,858		540			6.000	6.829	MON	6,483	77,797	06/25/2007	07/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31396W-XQ-4	FNR 2007-66 B SEQ			4	1.A	575,375	114.7540	681,201	593,621	576,776		531			6.000	7.535	MON	2,968	35,617	08/13/2007	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ			4	1.A	894,559	116.2070	1,066,352	917,633	895,531		333			6.000	6.796	MON	4,588	55,058	07/16/2007	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS			4	1.A	800,563	110.0410	902,407	820,064	801,882		582			6.000	7.310	MON	4,100	49,204	06/12/2007	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ			4	1.A	1,238,595	114.6760	1,460,430	1,273,523	1,240,006		333			6.000	6.750	MON	6,368	76,411	07/06/2007	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ			4	1.A	372,608	111.0200	423,287	381,272	373,049		103			6.000	6.697	MON	1,906	22,876	07/27/2007	08/25/2037
31396X-QY-3	FNR 2007-85 BE PAC-11			4	1.A	4,291,510	112.7290	4,878,928	4,328,027	4,305,858		102			6.000	6.112	MON	21,640	259,682	07/26/2007	09/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ			4	1.A	499,258	112.9210	603,136	534,122	517,180		257			5.500	7.076	MON	2,448	29,377	04/01/2008	05/25/2038
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ			4	1.A	2,471,967	113.6850	2,840,777	2,498,805	2,473,125		395			6.000	6.312	MON	12,494	149,928	02/19/2008	03/25/2038
31396Y-R2-0	FNR 2008-26 ZB Z SEQ			4	1.A	6,776,325	110.9830	9,122,786	8,219,955	7,840,079		10,349			5.000	6.677	MON	34,250	410,998	05/29/2008	04/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ			4	1.A	1,392,186	114.0930	1,605,957	1,407,582	1,394,637		150			6.000	6.246	MON	7,038	84,455	04/24/2008	03/25/2048
31397B-3L-3	FHR 3220 C EXCH SEQ			4	1.A	55,424	113.8340	62,924	55,277	55,277		(7)			6.000	5.763	MON	276	3,317	01/05/2007	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11			4	1.A	1,890,099	112.3600	2,144,891	1,908,949	1,891,568		402			5.500	5.750	MON	8,749	104,992	12/11/2006	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ			4	1.A	222,651	106.3150	236,011	221,992	222,029		(32)			6.000	6.009	MON	1,110	13,320	12/19/2006	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ			4	1.A	1,885,315	113.0030	2,131,286	1,886,052	1,884,951		(74)			5.750	5.758	MON	9,037	108,448	11/28/2006	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ			4	1.A	1,511,815	109.5750	1,658,908	1,513,944	1,511,683		(30)			6.000	6.047	MON	7,570	90,837	12/12/2006	12/15/2036
31397E-TN-5	FHR 3268 HP PAC-1-11			4	1.A	882,454	113.2660	1,012,528	893,940	883,052		248			5.500	5.895	MON	4,097	49,167	05/08/2007	01/15/2037
31397E-W5-0	FHR 3280 ME PAC-1-11			4	1.A	1,028,136	113.9790	1,187,259	1,041,644	1,036,656		40			5.500	5.680	MON	4,774	57,290	03/06/2007	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT			4	1.A	47,107	100.4000	47,281	47,092	47,092					0.410	0.410	MON	9	190	01/22/2007	02/15/2037
31397H-K6-4	FHR 3316 JC SEQ			4	1.A	1,142,262	111.8540	1,289,210	1,152,580	1,142,742		105			5.900	6.179	MON	5,667	68,002	05/17/2007	05/15/2037
31397J-AC-8	FHR 3335 AG SEQ			4	1.A	1,846,991	117.1680	2,151,345	1,836,125	1,838,629		(156)			6.500	6.449	MON	9,946	119,348	07/10/2007	06/15/2037
31397J-MR-2	FHR 3341 B SEQ			4	1.A	272,196	112.4530	318,281	283,035	272,808		197			6.000	7.250	MON	1,415	16,982	08/14/2007	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ			4	1.A	684,248	114.8010	810,905	706,359	685,287		(143)			6.000	6.521	MON	3,532	42,382	07/13/2007	07/15/2037
31397J-VB-7	FHR 3349 GW SEQ			4	1.A	2,951,775	114.2070	3,470,009	3,038,353	2,957,217		1,492			6.000	6.917	MON	15,192	182,301	08/06/2007	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ			4	1.A	791,404	112.4720	912,535	811,345	792,969		805			6.000	6.837	MON	4,057	48,681	06/28/2007	07/15/2037
31397L-2V-0	FNR 2008-62 AY EXCH SEQ			4	1.A	3,931,347	113.4770	4,644,979	4,093,322	3,944,668		3,515			5.500	6.713	MON	18,761	225,133	06/25/2008	07/25/2038
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ			4	1.A	5,915,644	111.6450	7,770,021	6,959,581	6,705,259		5,544			5.000	6.335	MON	28,998	347,979	05/05/2008	04/25/2038
31397L-M7-1	FNR 2008-58 KW SEQ			4	1.A	3,097,022	110.8590	3,631,047	3,275,367	3,114,560		3,973			5.000	6.694	MON	13,647	163,768	06/05/2008	07/25/2038
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ			4	1.A	5,326,307	113.3490	6,373,392	5,622,780	5,533,559		1,694			5.500	5.974	MON	25,771	309,253	05/28/2008	05/25/2038
31397M-HL-4	FNR 2008-70 AY EXCH SEQ			4	1.A	2,530,873	113.7150	3,025,366	2,660,478	2,540,254		2,511			5.500	7.196	MON	12,194	146,326	07/30/2008	08/25/2038
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ			4	1.A	4,425,766	112.1620	5,207,660	4,642,983	4,444,143		5,281			5.500	7.250	MON	21,280	255,364	08/06/2008	08/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ			4	1.A	1,586,158	111.3320	1,845,491	1,657,644	1,627,017		507			5.500	6.037	MON	7,598	91,170	05/22/2008	12/15/2037
31397P-RT-9	FHR 3406 B SEQ			4	1.A	224,106	111.4120	248,361	222,922	222,958		(18)			6.000	5.885	MON	1,115	13,375	05/22/2008	01/15/2038
31397P-SG-6	FHR 3407 B SEQ			4	1.A	1,473,807	112.7650	1,683,457	1,492,891	1,474,922		569			5.500	6.084	MON	6,842	82,109	01/11/2008	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC			4	1.A	5,165,247	106.6200	5,452,644	5,114,106	5,127,480		(391)			4.000	3.695	MON	17,047	204,564	06/25/2014	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ			4	1.A	1,700,973	102.0130	1,747,231	1,712,748	1,706,526		11			4.000	4.089	MON	5,709	68,510	09/09/2011	02/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ			4	1.A	4,740,138	108.2800	5,297,717	4,892,617	4,829,042		663			4.000	4.866	MON	16,309	195,705	09/07/2011	03/25/2041
31397R-FM-3	FHR 3412 AY SEQ			4	1.A	386,494	103.8280	411,147	395,990	386,632		(10)			5.500	6.396	MON	1,815	21,779	05/27/2008	02/15/2038
31397T-QD-7	FHR 3447 BA SEQ			4	1.A	1,270,555	110.7770	1,477,723	1,333,957	1,276,040		1,065			5.000	6.519	MON	5,558	66,698	05/13/2008	05/15/2038
31397U-K3-2	FNR 2011-65 Z Z SEQ			4	1.A	1,291,977	105.4640	1,374,288	1,303,093	1,297,492		27			4.000	4.134	MON	4,344	52,124	09/27/2011	07/25/2041
31397W-4G-7	FHR 3460 BY EXCH SEQ			4	1.A	4,901,165	113.3710	5,755,914	5,077,042	4,917,422		3,725			5.500	6.555	MON	23,270	279,237	07/16/2008	06/15/2038
31397W-GS-8	FHR 3455 KC EXCH SEQ			4	1.A	1,868,650	110.7490	2,199,616	1,986,123	1,878,461		2,463			5.000	7.241	MON	8,276	99,306	06/09/2008	06/15/2038
31398N-DG-6	FNR 2010-98 PE AD PAC-11			4	1.A	10,937,723	109.5120	11,326,851	10,343,000	10,553,197		(58,776)			4.500	3.761	MON	38,786	465,435	03/05/2014	09/25/2040
31398S-H6-3	FNR 2010-135 EP AD PAC-11			4	1.A	10,434,375	109.4370	10,943,661	10,000,000	10,167,955		(65,517)			4.500	3.804	MON	37,500	450,000	03/12/2014	12/25/2040
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11			4	1.A	31,896,336	110.9180	31,222,257	28,149,000	29,360,924		(405,704)			4.500	2.699	MON	105,559	1,266,705	02/14/2013	12/25/2040
31403J-5L-6	FNMA 750651			4	1.A	65,543	109.0440	74,570	68,386	66,332		99			4.500	5.714	MON	256	3,077	11/20/2008	09/01/2033
31406K-GM-6	FNMA 812104			4	1.A	22,510	109.2060	25,690	23,525	22,654		18			4.500	6.259	MON	88	1,059	11/20/2008	02/01/2035
31407E-VL-4	FNMA 828719			4	1.A	18,141	100.3750	17,320	17,255	17,911		(45)			7.500	6.858	MON	108	1,294	11/20/2008	07/01/2035
31409A-PF-0	FNMA 865422			4	1.A	6,140	101.0000	6,118	6,057	6,113		(2)			2.307	2.168	MON	12	152	11/20/2008	02/01/2036
3140J7-2P-9	FNMA BM3481			4	1.A	22,239,667	109.7890	23,872,212	21,743,640	22,204,679		(7,576)			4.000	3.420	MON	72,479	869,746	06/06/2018	02/01/2048
3140J8-DH-3	FNMA BM3703			4	1.A	27,360,609	109.5450	29,143,411	26,604,057	27,305,871		(11,776)			4.000	3.220	MON	88,680	1,064,162	05/30/2018	03/01/2048
31410D-U7-3	FNMA 886306			4	1.A	6,116	100.5840	6,043	6,008	6,069					1.832	1.688	MON	9	119	11/20/2008	07/01/2036
31410G-7C-1	FNMA 889291			4	1.A	1,467	103.0090	1,512	1,467	1,464		(1)			5.000	4.928	MON	6	73	11/20/2008	04/01/2023
31410G-CT-8	FNMA 888482			4	1.A	6,615	109.6190	7,573	6,909	6,648		5			4.500	5.804	MON	26	311	11/20/2008	05/01/2035

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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412T-B9-3	FNMA 933964			4	1.A	95	103.0800	98	95	94					5.000	4.875	MON		5	11/20/2008	07/01/2023
31414R-B5-3	FNMA 973560			4	1.A	270	103.7070	285	275	273		1			4.500	5.264	MON	1	12	11/20/2008	03/01/2023
31414T-JR-3	FNMA 975572			4	1.A	363	103.7070	383	370	367		1			4.500	5.415	MON	1	17	11/20/2008	06/01/2023
31415L-LF-2	FNMA 983326			4	1.A	1,167	103.0720	1,204	1,168	1,165					5.000	4.938	MON	5	58	11/20/2008	07/01/2023
31418B-MF-0	FNMA MA2157			4	1.A	11,336,160	109.0800	11,563,244	10,600,734	11,273,668		(9,057)			4.000	2.165	MON	35,336	424,029	06/02/2017	01/01/2045
35564A-AE-1	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3B 144				2.C FE	40,939,676	101.4400	40,910,873	40,330,000	40,785,777		(153,899)			2.503	1.698	MON	14,019	515,792	07/01/2021	02/25/2047
38382B-DK-6	FANNIE MAE FANNIE MAE				1.A	14,874,109	103.9540	15,165,829	14,589,000	14,860,131		(7,108)			3.000	2.910	MON	36,473	437,670	12/05/2019	11/25/2048
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						10,560,873,808	XXX	11,574,793,166	10,709,232,324	10,612,658,464		15,725,331			XXX	XXX	XXX	34,506,135	409,007,581	XXX	XXX
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82			1	1.B FE	133,650,000	101.9840	136,301,776	133,650,000	133,650,000					3.824	3.824	FA	2,129,490	5,110,776	04/23/2013	02/01/2043
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						133,650,000	XXX	136,301,776	133,650,000	133,650,000					XXX	XXX	XXX	2,129,490	5,110,776	XXX	XXX
196711-QB-4	COLORADO ST COPS State of Colorado 4.047 09/01/			2	1.D FE	6,400,710	109.4250	7,003,181	6,400,000	6,400,459		(64)			4.047	4.046	MS	86,336	259,008	03/16/2018	09/01/2038
88023@-AA-4	SMRC LLC A-SR-SEC			4	1.F PL	109,000,000	102.9540	112,219,841	109,000,000	109,000,000					4.250	4.250	MN	398,910	4,889,861	11/10/2020	11/30/2050
88023@-AB-2	SMRC LLC B-SR-SEC			4	2.B PL	25,000,000	102.8860	25,721,608	25,000,000	25,000,000					5.000	5.000	MN	107,639	1,319,444	11/10/2020	11/30/2050
88023@-AC-0	SMRC LLC A-2-SR-SEC				1.F PL	25,000,000	102.9540	25,738,500	25,000,000	25,000,000					4.250	4.250	MN	91,493	587,326	05/11/2021	11/30/2050
88023@-AD-8	SMRC LLC B-2-SR-SEC				2.B PL	7,000,000	102.8860	7,202,020	7,000,000	7,000,000					5.000	5.000	MN	30,139	193,472	05/11/2021	11/30/2050
88023@-AE-6	SMRC LLC A-3-SR-SEC				1.F PL	45,000,000	103.2180	46,448,100	45,000,000	45,000,000					4.300	4.300	MN	489,125		09/30/2021	11/30/2050
88023@-AF-3	SMRC LLC B-3-SR-SEC				2.B PL	8,000,000	103.1440	8,251,520	8,000,000	8,000,000					5.050	5.050	MN	34,789	67,333	09/30/2021	11/30/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						225,400,710	XXX	232,584,770	225,400,000	225,400,459		(64)			XXX	XXX	XXX	1,238,431	7,316,444	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,922,267,801	XXX	22,914,438,308	21,036,143,812	20,968,558,088		12,918,484			XXX	XXX	XXX	128,791,803	765,072,462	XXX	XXX
000000-00-0	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.F Z	4,310,596	108.0220	4,610,592	4,268,197	4,308,422		(2,175)			3.200	3.060	MON	6,070	95,363	08/10/2021	07/15/2028
000000-00-0	MAJOR LEAGUE BASEBALL FACILITY				1.G Z	4,800,000	0.0000		4,800,000	4,800,000					3.390	3.390	JD	9,492	81,360	06/10/2021	12/10/2046
000000-00-0	ELLIS HOSPITAL GNMA				2.B Z	47,761,961	101.4060	48,091,711	47,424,800	47,761,961					2.580	2.546	MON	101,963		11/12/2021	01/01/2052
00003#-AB-9	A&E TELEVISION NETWORKS LLC B-SR-UNSEC			1	1.G	25,000,000	102.0540	25,513,500	25,000,000	25,000,000					3.630	3.630	FA	325,188	907,500	08/22/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS LLC C-SR-UNSEC			1	1.G	25,000,000	106.5100	26,627,500	25,000,000	25,000,000					3.780	3.780	FA	338,625	945,000	08/22/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS LLC D-SR-UNSEC			1	1.G	30,000,000	110.0460	33,013,800	30,000,000	30,000,000					3.980	3.980	FA	424,533	1,194,000	08/22/2012	08/22/2027
00037B-AB-8	ABB FINANCE USA INC CO.GUARNT			1	1.G FE	52,222,447	100.8060	53,754,874	53,325,000	53,280,364		124,891			2.875	3.117	MN	225,705	1,533,094	05/04/2012	05/08/2022
00101J-AH-9	ADT SEC CORP SR SEC			1	3.C FE	7,024,017	103.8650	7,296,481	7,025,000	7,024,849		99			4.125	4.127	JD	12,879	289,781	01/14/2013	06/15/2023
001055-AM-4	AFLAC INC SR UNSEC			1	1.G FE	14,785,052	106.7770	15,802,968	14,800,000	14,795,192		1,562			3.625	3.637	MN	68,553	536,500	11/04/2014	11/15/2024
001055-AP-7	AFLAC INC SR UNSEC			1	1.G FE	19,920,400	105.6610	21,132,259	20,000,000	19,971,662		8,256			3.250	3.297	MS	191,389	650,000	03/09/2015	03/17/2025
001055-AR-3	AFLAC INC SR UNSEC			2	1.G FE	16,011,052	116.5090	15,210,239	13,055,000	15,897,367		(81,222)			4.000	2.763	AO	110,242	522,200	08/12/2020	10/15/2046
001055-AY-8	AFLAC INC SR UNSEC			2	1.G FE	2,483,500	132.4750	3,311,868	2,500,000	2,484,180		282			4.750	4.792	JJ	54,757	118,750	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC			1	1.G FE	19,200,335	110.2310	21,219,382	19,250,000	19,207,805		4,317			3.600	3.631	AO	173,250	693,000	03/30/2020	04/01/2030
001055-BM-3	AFLAC INC			2	1.G FE	8,212,428	99.9270	7,818,319	7,824,046	7,824,046				(388,382)	0.633	0.633	AO	10,456	24,973	04/09/2021	04/15/2031
001055-BQ-4	AFLAC INC			2	1.G FE	6,525,297	100.8260	6,135,631	6,085,369	6,224,347		(2,981)		(297,969)	1.264	1.129	AO	16,238	38,785	07/20/2021	04/15/2041
001055-BR-2	AFLAC INC			2	1.G FE	89,424,216	99.4090	84,691,660	85,195,163	85,195,163				(4,229,053)	1.560	1.560	AO	280,576	670,144	04/09/2021	04/14/2051
00108W-AJ-9	AEP TEXAS INC SR UNSEC			2	2.A FE	8,138,916	113.6760	9,264,585	8,150,000	8,139,444		205			4.150	4.158	MN	56,371	338,225	04/29/2019	05/01/2049
00108W-AK-6	AEP TEXAS INC SERIES H			1	2.A FE	30,212,623	101.7170	30,667,580	30,150,000	30,212,554		(1,777)			3.450	3.437	JJ	479,636	1,040,175	06/03/2020	01/15/2050
00108W-AM-2	AEP TEXAS INC SERIES I			1	2.A FE	28,534,541	96.1930	27,559,404	28,650,000	28,550,329		10,757			2.100	2.145	JJ	300,825	601,650	06/29/2020	07/01/2030
00108W-AN-0	AEP TEXAS INC			1	2.A FE	11,291,252	100.7270	11,407,340	11,325,000	11,291,763		512			3.450	3.466	MN	49,924	205,124	05/04/2021	05/15/2051
00109L-AA-1	ADT SEC CORP SERIES 144A			1	3.C FE	21,840,000	98.5000	21,512,400	21,840,000	21,840,000					4.125	4.125	FA	380,380		07/15/2021	08/01/2029
0010EP-AF-5	AEP TEXAS INC SR UNSEC			1	2.A FE	9,380,952	133.0830	12,556,368	9,435,000	9,402,834		1,898			6.650	6.694	FA	237,028	627,428	10/07/2003	02/15/2033
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	2.A FE	9,382,240	106.6690	10,106,918	9,475,000	9,436,096		9,453			3.850	3.969	AO	91,197	364,788	09/15/2015	10/01/2025
00114*-AL-7	AMERICAN ELECTRIC POWER TRANSM C-SR-UNSEC				1.F	55,000,000	112.0880	61,648,400	55,000,000	55,000,000					4.380	4.380	MN	361,350	2,409,000	11/07/2013	11/07/2028
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	8,484,006	105.4950	8,967,070	8,500,000	8,491,212		1,630			3.100	3.123	JD	21,958	263,500	05/18/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	37,949,906	115.2710	44,120,108	38,275,000	37,979,538		6,759			4.000	4.049	JD	127,583	1,531,000	05/18/2017	12/01/2046
00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M			1	1.G FE	9,996,400	110.3900	11,038,992	10,000,000	9,996,520		70			3.650	3.652	AO	91,250	365,000	03/30/2020	04/01/2050
001192-AD-5	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	47,556,861	128.7850	61,043,865	47,400,000	47,501,075		(5,233)			6.000	5.976	AO	711,000	2,844,000	01/11/2005	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001192-AH-6	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	19,966,600	136.0400	27,207,996	20,000,000	19,972,566		756			5.875	5.887	MS	345,972	1,175,000	03/16/2011	03/15/2041
001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	55,768,515	113.9380	63,691,602	55,900,000	55,791,267		2,931			4.400	4.414	JD	204,967	2,459,600	05/31/2013	06/01/2043
00122@-AA-9	AES SOUTHLAND ENERGY-LLC				2.C PL	110,000,000	114.1490	125,563,900	110,000,000	110,000,000					4.500	4.525	FMAN	426,250	4,950,000	02/28/2019	02/29/2040
00175P-AB-9	AMN HEALTHCARE INC SERIES 144A			1	3.C FE	1,338,250	103.6500	1,373,363	1,325,000	1,334,227		(3,098)			4.625	4.353	AO	15,320	61,281	08/10/2020	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC SERIES 144A			1	3.C FE	1,375,000	101.3750	1,393,906	1,375,000	1,375,000					4.000	4.000	AO	11,611	54,236	10/05/2020	04/15/2029
001814-AQ-5	ANR PIPELINE CO SR UNSEC				2.A FE	37,398,420	111.9880	42,555,481	38,000,000	37,900,574		41,684			7.375	7.511	FA	1,058,722	2,802,500	06/06/1996	02/15/2024
00202*-AA-4	AURORA PLASTICS-LLC				5.B GI	0.0000									10.000	0.000	MJSD		(920,000)	08/01/2016	01/27/2023
00206R-CP-5	AT&T INC SR UNSEC			1	2.B FE	19,343,934	115.5200	22,410,828	19,400,000	19,357,596		2,267			4.500	4.522	MN	111,550	873,000	04/23/2015	05/15/2035
00206R-CQ-3	AT&T INC SR UNSEC			1	2.B FE	1,370,105	120.7640	1,660,499	1,375,000	1,370,671		93			4.750	4.772	MN	8,345	65,313	04/23/2015	05/15/2046
00206R-GQ-9	AT&T INC SR UNSEC			2	2.B FE	31,099,245	112.5490	35,646,518	31,672,000	31,231,671		44,011			4.300	4.506	FA	514,494	1,361,896	11/23/2018	02/15/2030
00206R-HA-3	AT&T INC SR UNSEC			2	2.B FE	243,861	126.8630	318,426	251,000	244,242		128			5.150	5.347	MN	1,652	12,927	11/23/2018	11/15/2046
00206R-HK-1	AT&T INC SR UNSEC			2	2.B FE	1,905,820	119.5280	2,390,550	2,000,000	1,914,160		3,030			4.850	5.232	MS	32,333	97,000	02/13/2019	03/01/2039
00206R-KE-1	AT&T INC			1	2.B FE	41,151,119	97.9290	40,322,210	41,175,000	41,162,052		10,934			3.300	3.302	FA	566,156	1,347,452	07/27/2020	02/01/2052
00206R-KJ-0	AT&T INC SERIES WI			1	2.B FE	16,546,148	100.8900	16,833,414	16,685,000	16,547,092		944			3.500	3.544	MS	171,948	291,988	09/03/2021	09/15/2053
00206R-LJ-9	AT&T INC			1	2.B FE	1,301,955	100.3630	1,314,754	1,310,000	1,302,007		52			3.550	3.581	MS	13,693		09/03/2021	09/15/2055
00206R-MC-3	AT&T INC SERIES 144A			1	2.B FE		0.0000								3.500	0.000	MS		291,988	09/14/2020	09/15/2053
00206R-MD-1	AT&T INC SERIES 144A			1	2.B FE		0.0000								3.550	0.000	MS		23,253	09/14/2020	09/15/2055
00206R-MM-1	AT&T INC			1	2.B FE	64,819,917	97.8040	61,649,906	63,034,000	64,778,119		(41,799)			2.550	2.279	JD	133,947	803,684	09/03/2021	12/01/2033
00206R-MN-9	AT&T INC			1	2.B FE	49,080,845	104.1060	49,460,847	47,510,000	49,075,701		(5,144)			3.800	3.634	JD	150,448	902,690	09/03/2021	12/01/2057
00209T-AB-1	COMCAST CABLE COMMUNICAT CO.GUARNT				1.G FE	3,060,597	107.7170	3,205,664	2,976,000	2,983,584		(8,038)			9.455	9.143	MN	35,954	281,381	11/19/2002	11/15/2022
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC				2.C PL	95,209,373	112.6510	107,254,311	95,209,373	95,209,373					4.980	4.980	JD	13,171	4,741,814	12/27/2018	06/30/2043
00230@-AA-8	AT&T INC.				2.B	35,185,797	102.3570	35,658,541	34,837,423	35,180,827		(4,970)			4.003	3.972	MON	61,980	763,064	05/28/2021	05/15/2046
00282#-AV-2	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	44,896,950	144.3060	64,937,514	45,000,000	44,923,383		2,478			6.000	6.016	AO	675,000	2,700,000	02/26/2009	04/01/2039
00282#-AY-6	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	67,475,040	138.0820	93,895,568	68,000,000	67,589,480		12,854			5.300	5.352	MN	340,378	3,604,000	05/24/2010	05/27/2040
00282#-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	28,049,746	110.5030	31,228,211	28,260,000	28,147,101		20,516			3.750	3.840	MN	91,256	1,059,750	11/17/2016	11/30/2026
00282#-BG-4	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	26,305,560	127.6120	33,785,328	26,475,000	26,335,172		6,299			4.750	4.800	MN	108,290	1,257,563	11/17/2016	11/30/2036
00287Y-AM-1	ABBVIE INC SR UNSEC			1	2.B FE	2,350,691	119.3210	2,833,867	2,375,000	2,354,949		574			4.400	4.463	MN	15,965	104,500	11/05/2012	11/06/2042
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	2.B FE	9,173,112	106.3420	9,810,080	9,225,000	9,205,378		5,379			3.600	3.668	MN	43,358	332,100	05/12/2015	05/14/2025
00287Y-AR-0	ABBVIE INC SR UNSEC			1	2.B FE	46,274,169	119.6220	55,497,533	46,394,000	46,253,301		4,730			4.500	4.525	MN	272,565	2,087,730	04/22/2019	05/14/2035
00287Y-AV-1	ABBVIE INC SR UNSEC			1	2.B FE	36,099,530	117.8820	41,848,137	35,500,000	35,984,238		(26,167)			4.300	4.167	MN	199,293	1,526,500	06/30/2017	05/14/2036
00287Y-BX-6	ABBVIE INC SERIES WI			1	2.B FE	7,498,285	106.9190	8,018,944	7,500,000	7,500,173		1,443			3.200	3.200	MN	26,667	240,000	11/17/2020	11/21/2029
00287Y-CA-5	ABBVIE INC SERIES WI			1	2.B FE	25,517,875	114.7330	29,400,332	25,625,000	25,522,295		3,836			4.050	4.082	MN	115,313	1,037,813	11/17/2020	11/21/2039
00287Y-CB-3	ABBVIE INC SERIES WI			1	2.B FE	22,212,855	120.2170	26,868,550	22,350,000	22,215,727		2,462			4.250	4.287	MN	105,542	949,875	11/17/2020	11/21/2049
00287Y-CT-4	ABBVIE INC SERIES WI			1	2.B FE	39,060,391	101.3490	38,132,448	37,625,000	38,068,022		(883,068)			3.250	0.872	AO	305,703	1,222,813	11/17/2020	10/01/2022
00287Y-CV-9	ABBVIE INC SERIES WI			1	2.B FE	10,453,089	105.8550	10,241,496	9,675,000	10,194,186		(230,482)			3.850	1.370	JD	16,555	372,488	11/17/2020	06/15/2024
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.C FE	42,319,116	106.4480	42,046,829	39,500,000	41,562,821		(673,270)			3.800	1.969	MS	441,961	1,501,000	11/17/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SERIES WI			1	2.B FE	69,316,727	120.2390	72,143,335	60,000,000	68,701,310		(548,669)			4.550	3.155	MS	803,833	2,730,000	11/17/2020	03/15/2035
00287Y-DB-2	ABBVIE INC SERIES WI			1	2.B FE	1,045,469	124.7280	1,126,292	903,000	1,041,229		(3,789)			4.750	3.743	MS	12,629	42,893	11/17/2020	03/15/2045
00440E-AP-2	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	24,903,884	102.4220	25,707,840	25,100,000	25,052,364		38,478			2.700	2.862	MS	203,310	677,700	01/08/2019	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	40,121,838	119.7840	48,991,762	40,900,000	40,246,796		18,347			4.150	4.264	MS	509,205	1,697,350	04/08/2014	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	14,977,500	105.4100	15,811,559	15,000,000	14,993,919		2,425			3.350	3.368	MN	64,208	502,500	05/21/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	19,973,900	105.5290	21,105,839	20,000,000	19,985,803		4,149			3.150	3.173	MS	185,500	630,000	03/13/2019	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	24,243,813	107.2130	25,838,244	24,100,000	24,198,041		(22,447)			3.350	3.242	MN	130,073	807,350	04/26/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	9,775,500	123.6570	12,118,378	9,800,000	9,778,317		509			4.350	4.365	MN	68,682	426,300	10/27/2015	11/03/2045
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	68,612,109	107.0000	73,776,802	68,950,000	68,746,895		38,405			3.400	3.468	MS	690,266	2,344,300	07/18/2018	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	15,670,584	107.4310	17,264,125	16,070,000	15,798,161		43,244			3.400	3.741	JD	24,284	546,380	12/12/2018	06/15/2027
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	15,791,740	92.2380	15,680,400	17,000,000	15,825,361		33,621			1.350	2.227	MS	67,575	47,250	10/28/2021	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD			1	2.A FE	60,448,316	87.5790	55,901,427	63,830,000	60,492,064		39,167			2.500	2.759	MS	469,860	1,264,781	10/08/2021	09/15/2050
006ESC-AP-2	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0000		1,000,000						0.000	0.000	MS			02/14/2007	03/01/2049
006ESC-BC-0	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	440	4,400,000						0.000	0.000	JJ			02/14/2007	01/15/2049
006ESC-BD-8	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	175	1,750,000						0.000	0.000	MN			02/14/2007	05/01/2049
006ESC-BF-3	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0000		2,000,000						0.000	0.000	MS			02/14/2007	10/01/2049
00724F-AC-5	ADOBE INC SR UNSEC			1	1.E FE	42,253,372	105.7490	45,101,763	42,650,000	42,508,120		42,937			3.250	3.364	FA	577,552	1,386,125	12/08/2015	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
007589-AB-0	ADVOCATE HEALTH CORP SR UNSEC			2	1.C FE	49,900,000	123.6920	61,722,138	49,900,000	49,900,000					4.272	4.272	FA	805,319	2,131,728	08/07/2018	08/15/2048
00774C-AB-3	AECOM CO.GUARNT			1	3.C FE	33,500,000	108.9350	36,493,058	33,500,000	33,500,000					5.125	5.125	MS	505,524	1,716,875	06/27/2017	03/15/2027
007944-AG-6	ADVENT HEALTH SYSTEM			1	1.F FE	77,000,000	110.4480	85,045,009	77,000,000	77,000,000					3.630	3.630	MS	931,700	2,795,100	10/23/2019	03/01/2049
00817Y-AJ-7	AETNA INC SR UNSEC			1	2.B FE	24,546,799	118.1710	30,470,364	25,785,000	24,765,828		28,918			4.500	4.806	MN	148,264	1,160,325	06/27/2013	05/15/2042
00817Y-AM-0	AETNA INC SR UNSEC			1	2.B FE	24,352,465	112.7870	27,632,918	24,500,000	24,379,440		3,439			4.125	4.160	MN	129,135	1,010,625	11/15/2012	11/15/2042
00817Y-AP-3	AETNA INC SR UNSEC			1	2.B FE	23,836,992	122.1510	29,316,160	24,000,000	23,860,481		3,456			4.750	4.793	MS	335,667	1,140,000	03/10/2014	03/15/2044
00817Y-AZ-1	AETNA INC SR UNSEC			1	2.B FE	30,588,351	111.2380	33,983,181	30,550,000	30,585,096		(879)			3.875	3.868	FA	447,218	1,183,813	08/22/2017	08/15/2047
008513-AA-1	AGREE LP			1	2.B FE	7,101,754	101.5920	7,152,051	7,040,000	7,095,844		(5,762)			2.900	2.792	AO	51,040	229,113	12/09/2020	10/01/2030
008513-AC-7	AGREE LP			1	2.B FE	7,253,102	98.0780	6,998,878	7,136,000	7,249,551		(3,551)			2.600	2.437	JD	8,246	108,745	07/22/2021	06/15/2033
00855@-AA-2	AGREE LTD PTNSP A-SR-UNSEC				2.B	36,500,000	105.9900	38,686,350	36,500,000	36,500,000					4.160	4.160	MN	130,751	1,518,400	05/28/2015	05/30/2025
00855@-AB-0	AGREE LTD PTNSP SR-UNSEC			1	2.B	36,500,000	107.7660	39,334,590	36,500,000	36,500,000					4.260	4.260	MN	133,894	1,554,900	05/28/2015	05/30/2027
00855@-AC-8	AGREE LTD PTNSP				2.B	25,000,000	109.3760	27,344,000	25,000,000	25,000,000					4.420	4.420	JJ	469,625	1,105,000	07/28/2016	07/28/2028
00855@-AD-6	AGREE LTD PTNSP				2.B	15,000,000	108.9100	16,336,500	15,000,000	15,000,000					4.190	4.190	MS	158,871	628,500	09/20/2017	09/20/2029
00855@-AF-1	AGREE LTD PTNSP SR-UNSEC				2.B	25,000,000	108.6940	27,173,500	25,000,000	25,000,000					4.320	4.320	MS	273,000	1,080,000	09/26/2018	09/26/2030
00855@-AG-9	AGREE LTD PTNSP SR-UNSEC				2.B	20,000,000	111.8840	22,376,800	20,000,000	20,000,000					4.470	4.470	AO	151,483	894,000	10/17/2019	10/30/2031
00912X-AN-4	AIR LEASE CORP SR UNSEC			1	2.B FE	18,574,451	106.3510	19,914,257	18,725,000	18,677,753		16,150			4.250	4.350	MS	234,323	795,813	09/09/2014	09/15/2024
00912X-AT-1	AIR LEASE CORP SR UNSEC			1	2.B FE	12,578,895	102.6280	13,085,096	12,750,000	12,705,404		25,116			3.000	3.213	MS	112,625	382,500	08/08/2016	09/15/2023
00912X-AY-0	AIR LEASE CORP SR UNSEC			1	2.B FE	14,841,750	105.2780	15,791,638	15,000,000	14,899,756		14,877			3.625	3.752	JD	45,313	543,750	11/13/2017	12/01/2027
00912X-BA-1	AIR LEASE CORP SR UNSEC			2	2.B FE	12,734,925	103.7640	13,618,999	13,125,000	12,903,351		64,753			3.250	3.822	MS	142,188	426,563	04/25/2019	03/01/2025
00914A-AG-7	AIR LEASE CORP SERIES MTN			1	2.B FE	19,580,800	99.8100	19,961,966	20,000,000	19,652,631		37,022			3.000	3.246	FA	250,000	600,000	01/07/2020	02/01/2030
00914A-AQ-5	AIR LEASE CORP			1	2.B FE	24,541,450	96.4420	24,110,451	25,000,000	24,562,024		20,574			2.100	2.386	MS	193,958		09/30/2021	09/01/2028
009158-AT-3	AIR PRODUCTS & CHEMICALS SR UNSEC			1	1.F FE	6,659,812	102.1340	7,046,255	6,899,000	6,865,008		30,188			2.750	3.214	FA	77,997	189,723	06/19/2014	02/03/2023
009158-AZ-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	29,929,251	100.8410	29,798,657	29,550,000	29,904,621		(15,838)			2.700	2.614	MN	101,948	797,850	06/03/2020	05/15/2040
009158-BA-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	54,831,331	102.4550	53,635,345	52,350,000	54,765,878		(59,592)			2.800	2.564	MN	187,297	1,325,800	10/20/2021	05/15/2050
010392-EC-8	ALABAMA POWER CO SR UNSEC			1	1.G FE	10,018,100	128.3540	12,835,377	10,000,000	10,010,588		(667)			5.700	5.687	FA	215,333	570,000	03/13/2003	02/15/2033
010392-EE-4	ALABAMA POWER CO SR UNSEC			1	1.G FE	35,333,280	125.6680	44,612,201	35,500,000	35,402,415		6,043			5.600	5.633	MS	585,356	1,988,000	08/10/2004	03/15/2033
010392-FB-9	ALABAMA POWER CO SR UNSEC			1	1.G FE	35,014,700	138.8510	48,597,878	35,000,000	35,010,879		(364)			6.000	5.997	MS	700,000	2,100,000	02/26/2009	03/01/2039
010392-FJ-2	ALABAMA POWER CO SR UNSEC			1	1.G FE	10,535,057	111.1820	11,405,077	10,258,000	10,578,070		(13,917)			3.850	3.601	JD	32,911	394,933	06/03/2020	12/01/2042
010392-FM-5	ALABAMA POWER CO SR UNSEC			1	1.G FE	8,027,375	110.6520	8,298,932	7,500,000	8,014,970		(16,263)			3.750	3.302	MS	93,750	281,250	06/03/2020	03/01/2045
01126#-AA-1	ALAMO 6-LLC				2.C	20,560,354	106.3780	21,871,693	20,560,354	20,560,354					4.170	4.170	MS	216,723	857,367	05/11/2017	03/31/2042
01169*-AC-9	ALASKA ELECTRIC LIGHT AND POWE SR-SEC			1	2.B	55,000,000	113.3990	62,369,450	55,000,000	55,000,000					4.540	4.540	MS	832,333	2,497,000	09/22/2014	09/01/2044
012725-AC-1	ALBEMARLE CORP SR UNSEC			1	2.C FE	10,691,800	107.0950	10,709,481	10,000,000	10,251,689		(89,030)			4.150	3.159	JD	34,583	415,000	09/14/2016	12/01/2024
012725-AD-9	ALBEMARLE CORP SR UNSEC			1	2.C FE	18,093,040	130.0890	20,003,734	15,377,000	17,793,071		(62,712)			5.450	4.346	JD	69,837	838,047	09/28/2016	12/01/2044
013817-AJ-0	ARCONIC INC SR UNSEC			1	3.A FE	26,378,670	114.2500	30,847,500	27,000,000	26,778,589		35,529			5.900	6.088	FA	663,750	1,593,000	10/17/2018	02/01/2027
013817-AW-1	ARCONIC INC SR UNSEC			1	3.A FE	14,187,500	107.7500	14,950,313	13,875,000	13,970,477		(35,363)			5.125	4.829	AO	177,773	711,094	01/14/2015	10/01/2024
015271-AH-2	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	18,213,543	109.5090	19,585,759	17,885,000	18,035,461		(37,171)			4.300	4.053	JJ	354,620	769,055	09/23/2016	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	18,098,106	109.2940	19,811,664	18,127,000	18,112,256		2,593			3.950	3.968	JJ	330,163	716,017	11/30/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	16,875,495	110.4040	18,658,232	16,900,000	16,884,724		2,198			3.950	3.967	JJ	307,815	667,550	02/22/2017	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	13,574,568	106.0970	14,429,139	13,600,000	13,587,734		3,421			3.450	3.479	AO	79,503	469,200	11/09/2017	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	9,891,684	116.9930	11,582,330	9,900,000	9,893,780		583			4.700	4.709	JJ	232,650	465,300	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	29,082,717	107.6540	31,300,467	29,075,000	29,081,961		(641)			3.375	3.372	FA	370,706	981,281	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	1,297,946	103.0520	1,339,677	1,300,000	1,298,434		174			2.750	2.767	JD	1,589	35,750	09/03/2019	12/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE E			1	2.A FE	9,968,317	120.1180	11,981,766	9,975,000	9,968,567		250			4.900	4.909	JD	21,723	488,775	03/23/2020	12/15/2030
015271-AV-1	ALEXANDRIA REAL ESTATE E			1	2.A FE	15,193,785	93.9650	15,151,845	16,125,000	15,217,695		23,850			1.875	2.457	FA	125,977	67,734	10/14/2021	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	14,752,900	95.5010	14,325,109	15,000,000	14,759,240		6,340			2.000	2.174	MN	35,833	150,000	09/17/2021	05/18/2032
017364-C@-7	ALLEGHENY GENERATING CO SR-UNSEC				2.C	50,000,000	108.9210	54,460,500	50,000,000	50,000,000					4.470	4.470	JD	99,333	2,235,000	06/05/2019	06/15/2029
01741R-AL-6	ALLEGHENY TECHNOLOGIES			1	4.C FE	7,312,500	100.1000	7,282,275	7,275,000	7,310,554		(1,946)			4.875	4.758	AO	105,412		09/14/2021	10/01/2029
01741R-AM-4	ALLEGHENY TECHNOLOGIES			1	4.C FE	6,713,750	100.7500	6,669,650	6,620,000	6,711,061		(2,689)			5.125	4.909	AO	100,840		09/16/2021	10/01/2031
01959L-AA-0	ALLINA HEALTH SYSTEM UNSEC			1	1.D FE	43,732,411	129.5590	53,940,580	41,634,000	43,496,876		(51,057)			4.805	4.478	MN	255,621	2,000,514	01/06/2017	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM UNSEC			2	1.D FE	54,203,794	123.8970	67,598,473	54,560,000	54,224,382		6,844			4.430	4.470	AO	510,257	2,417,008	11/30/2018	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM UNSEC				1.D FE	59,800,000	117.1290	70,042,942	59,800,000	59,800,000					3.887	3.887	AO	490,712	2,324,426	05/22/2019	04/15/2049
01959L-AE-2	ALLINA HEALTH SYSTEM SERIES 2021			1	1.D FE	105,603,000	100.6010	106,238,115	105,603,000	105,603,000					2.902	2.902	MN	434,152		11/04/2021	11/15/2051
019736-AE-7	ALLISON TRANSMISSION INC SR UNSEC			1	3.B FE	15,119,000	104.1500	15,622,501	15,000,000	15,061,085		(14,620)			4.750	4.630	AO	178,125	712,500	09/22/2017	10/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A			1	3.B FE	18,264,281	97.5000	18,256,875	18,725,000	18,283,926		19,645			3.750	4.062	JJ	294,529	130,729	11/01/2021	01/30/2031
020002-AJ-0	ALLSTATE CORP SR UNSEC				1.G FE	15,054,599	142.3620	21,354,354	15,000,000	15,037,503		(1,602)			6.900	6.872	MN	132,250	1,035,000	01/03/2005	05/15/2038
020002-AQ-4	ALLSTATE CORP SR UNSEC			1	1.G FE	47,677,922	125.7920	59,852,055	47,580,000	47,625,658		(3,574)			5.350	5.337	JD	212,128	2,545,530	07/11/2003	06/01/2033
020002-AS-0	ALLSTATE CORP SR UNSEC			1	1.G FE	38,839,000	130.9230	52,369,184	40,000,000	39,215,345		36,544			5.550	5.759	MN	320,667	2,220,000	07/26/2006	05/09/2035
020002-AT-8	ALLSTATE CORP SR UNSEC			1	1.G FE	19,874,600	137.6310	27,526,164	20,000,000	19,913,849		3,703			5.950	5.995	AO	297,500	1,190,000	03/30/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP SR UNSEC			1	1.G FE	9,780,694	103.3810	10,131,339	9,800,000	9,796,819		2,106			3.150	3.173	JD	13,720	308,700	06/04/2013	06/15/2023
020002-BA-8	ALLSTATE CORP SR UNSEC			1	1.G FE	16,103,507	121.5660	19,663,319	16,175,000	16,115,456		1,616			4.500	4.527	JD	32,350	727,875	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORP SR UNSEC			1	1.G FE	11,600,604	120.0320	13,983,698	11,650,000	11,605,342		995			4.200	4.225	JD	21,747	489,300	12/01/2016	12/15/2046
020002-BD-2	ALLSTATE CORP SR UNSEC			1	1.G FE	24,866,136	107.4010	26,742,942	24,900,000	24,881,947		3,303			3.280	3.296	JD	36,299	816,720	12/01/2016	12/15/2026
020002-BG-5	ALLSTATE CORP SR UNSEC			2	1.G FE	24,669,935	116.6820	28,937,142	24,800,000	24,677,946		2,569			3.850	3.879	FA	373,963	954,800	06/05/2019	08/10/2049
02079K-AF-4	ALPHABET INC			1	1.C FE	76,420,512	89.2430	69,899,900	78,325,000	76,481,296		45,338			2.050	2.160	FA	606,584	1,650,264	10/05/2020	08/15/2050
02079K-AG-2	ALPHABET INC			1	1.C FE	38,519,358	89.1110	35,109,910	39,400,000	38,537,965		13,452			2.250	2.336	FA	334,900	911,125	08/14/2020	08/15/2060
02209S-BC-6	ALTRIA GROUP INC CO.GUARNT			2	2.B FE	13,521,681	110.1510	14,925,404	13,550,000	13,532,296		3,837			4.400	4.435	FA	226,887	596,200	02/12/2019	02/14/2026
02209S-BH-5	ALTRIA GROUP INC			1	2.B FE	14,693,826	102.3470	15,045,069	14,700,000	14,695,790		1,196			2.350	2.359	MN	52,777	345,450	05/04/2020	05/06/2025
02209S-BL-6	ALTRIA GROUP INC			1	2.B FE	19,829,158	94.9420	18,845,910	19,850,000	19,830,674		1,516			2.450	2.461	FA	198,583	243,163	02/01/2021	02/04/2032
023138-AA-8	AMBAC ASSURANCE CORP SUBORD				6. *	187	134.7000	194	144	194	7				5.100	3.923	JUN	4	7	02/12/2018	01/01/9999
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			1	2.B FE	21,753,560	101.3530	21,284,091	21,000,000	21,725,609		(27,951)			2.690	2.269	MN	56,490	282,450	09/15/2021	05/25/2031
023551-AJ-3	HESS CORP SR UNSEC			1	3.A FE	30,181,178	133.1450	39,858,267	29,936,000	30,066,022		(9,964)			7.300	7.234	FA	825,568	2,185,328	06/03/2003	08/15/2031
023551-AM-6	HESS CORP SR UNSEC			1	3.A FE	26,780,876	133.6130	34,605,783	25,900,000	26,472,952		(35,148)			7.125	6.858	MS	543,360	1,845,375	04/30/2004	03/15/2033
023608-AG-7	AMEREN CORP SR UNSEC			1	2.A FE	10,304,221	106.1460	10,948,929	10,315,000	10,309,992		1,106			3.650	3.663	FA	142,232	376,498	12/03/2015	02/15/2026
023608-AJ-1	AMEREN CORP			1	2.A FE	7,981,040	107.8680	8,629,426	8,000,000	7,983,389		1,536			3.500	3.527	JJ	129,111	280,000	03/31/2020	01/15/2031
02360F-AB-2	UNION ELECTRIC CO SR SEC			1	1.F FE	37,331,930	127.7710	48,552,857	38,000,000	37,526,169		18,337			5.300	5.418	FA	839,167	2,014,000	02/07/2007	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO SR SEC			1	1.F FE	21,210,698	124.7410	26,601,050	21,325,000	21,227,653		2,450			4.800	4.834	JD	45,493	1,023,600	12/05/2013	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO SR SEC			1	1.F FE	20,976,050	119.7190	23,943,724	20,000,000	20,938,718		(30,058)			4.300	3.960	JJ	430,000	860,000	06/03/2020	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC			1	1.F FE	46,476,709	119.0030	54,979,349	46,200,000	46,449,659		(6,612)			4.150	4.113	MS	564,538	1,917,300	11/29/2016	03/15/2046
02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG			2	1.F FE	9,990,700	127.2000	12,719,967	10,000,000	9,990,701		1			4.500	4.506	MS	132,500	450,000	11/05/2018	03/15/2049
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC				3.A PL	7,000,165	103.8580	7,270,231	7,000,165	7,000,165					4.870	4.870	AO	65,341	340,908	10/18/2018	10/22/2023
024747-AF-4	ABC SUPPLY CO INC SERIES 144A			1	3.B FE	3,015,000	102.3230	3,069,690	3,000,000	3,012,301		(2,699)			4.000	3.856	JJ	55,333	60,000	03/26/2021	01/15/2028
025932-AK-0	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	33,895,516	106.9600	36,313,022	33,950,000	33,919,609		5,547			3.500	3.520	FA	448,894	1,188,250	03/21/2017	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	45,856,241	118.6120	54,443,032	45,900,000	45,868,307		(2,989)			4.500	4.497	JD	91,800	2,065,500	08/12/2020	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	45,542,394	119.1560	54,543,806	45,775,000	45,573,041		17,064			5.250	5.312	AO	594,121	2,403,188	04/17/2020	04/02/2030
02665W-DT-5	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	24,280,800	97.4360	24,358,958	25,000,000	24,293,935		13,135			1.800	2.146	JJ	210,000		10/25/2021	01/13/2031
02666T-AC-1	AMERICAN HOMES 4 RENT			1	2.C FE	20,706,303	98.0040	20,570,943	20,990,000	20,714,018		7,715			2.375	2.531	JJ	239,563		10/08/2021	07/15/2031
026874-CY-1	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	39,674,989	106.1800	42,153,271	39,700,000	39,693,603		2,828			4.125	4.133	FA	618,658	1,637,625	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	72,442,307	123.1550	84,556,985	68,659,000	72,292,265		(112,153)			4.500	4.115	JJ	1,416,092	3,089,655	07/08/2020	07/16/2044
026874-DC-8	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	29,619,090	110.5600	32,062,437	29,000,000	29,581,293		(39,938)			3.875	3.662	JJ	518,174	1,123,750	08/12/2020	01/15/2035
026874-DD-6	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	22,754,771	107.0020	24,369,691	22,775,000	22,767,008		1,996			3.750	3.760	JJ	405,680	854,063	08/19/2015	07/10/2025
026874-DE-4	AMERICAN INTL GROUP			2	2.B FE	21,995,689	119.2670	20,945,708	17,562,000	21,615,885		(258,484)			4.700	2.599	JJ	392,072	825,414	07/07/2020	07/10/2035
026874-DH-7	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	62,817,326	108.3810	64,919,947	59,900,000	61,274,330		(316,692)			3.900	3.283	AO	584,025	2,336,100	11/18/2016	04/01/2026
026874-DK-0	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	846,830	111.5540	948,206	850,000	847,873		292			4.200	4.246	AO	8,925	35,700	03/19/2018	04/01/2028
026874-DR-5	AMERICAN INTL GROUP			1	2.B FE	14,439,280	108.1360	14,057,720	13,000,000	14,242,181		(136,528)			3.400	2.130	JD	1,228	442,000	08/12/2020	06/30/2030
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY SERIES 2021				1.D FE	34,605,490	112.4300	38,788,475	34,500,000	34,603,569		(1,921)			3.121	3.105	JJ	496,499	188,430	05/05/2021	07/15/2052
03027X-AB-6	AMERICAN TOWER CORP SR UNSEC			1	2.C FE	35,750,800	102.6860	37,172,399	36,200,000	36,142,144		51,486			3.500	3.652	JJ	531,436	1,267,000	06/10/2013	01/31/2023
03027X-AP-5	AMERICAN TOWER CORP SR UNSEC			1	2.C FE	15,963,680	106.8180	17,090,821	16,000,000	15,978,518		3,449			3.550	3.577	JJ	261,911	568,000	06/27/2017	07/15/2027
03027X-BC-3	AMERICAN TOWER CORP			1	2.C FE	7,506,588	96.2840	7,269,431	7,550,000	7,512,844		3,965			2.100	2.164	JD	7,047	158,550	06/01/2020	06/15/2030
03027X-BD-1	AMERICAN TOWER CORP			1	2.C FE	14,862,419	97.2500	14,174,128	14,575,000	14,854,979		(6,327)			3.100	2.998	JD	20,081	451,825	09/23/2020	06/15/2050
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	2,513,739	94.4960	2,386,032	2,525,000	2,515,047		1,043			1.875	1.924	AO	9,995	49,579	09/23/2020	10/15/2030
03027X-BK-5	AMERICAN TOWER CORP			1	2.C FE	19,019,293	94.7210	18,210,182	19,225,000	19,024,875		5,440			2.950	3.004	JJ	261,513	370,215	11/17/2020	01/15/2051
030288-B*-4	AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC				2.B	30,000,000	110.9190	33,275,700	30,000,000	30,000,000					4.320	4.320	AO	324,000	1,296,000	09/27/2018	10/01/2030
030288-B@-2	AMERICAN TRANSMISSION SYSS-INC SR-UNSEC				2.B	10,000,000	111.4720	11,147,200	10,000,000	10,000,000					4.380	4.380	AO	92,467	438,000	04/15/2019	04/15/2031
03030#-AB-0	AMERICAN TRANSMISSION CO SR			1	1.F	34,000,000	131.5350	44,721,900	34,000,000	34,000,000					5.910	5.910	FA	837,250	2,009,400	08/01/2007	08/01/2037
030360-AA-9	AMERICAN UNIVERSITY UNSEC			1	1.E FE	82,474,515	122.9180	101,714,818	82,750,000	82,505,497		5,719			4.321	4.341	AO	893,907	3,575,628	12/08/2015	04/01/2045
030360-AC-5	AMERICAN UNIVERSITY UNSEC			1	1.E FE	22,463,960	116.8410	26,289,127	22,500,000	22,466,955		737			3.855	3.864	AO	216,844	867,375	01/24/2018	10/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040#-AJ-1	AMERICAN WATER CAPITAL CORP H-SR			1	2.A	1,902,667	107.1280	2,038,289	1,902,667	1,902,667					6.550	6.550	MN	15,924	124,625	05/15/2008	05/15/2023
03040W-AD-7	AMERICAN WATER CAP CORP SR UNSEC			1	2.A FE	25,000,000	144.2360	36,058,970	25,000,000	25,000,000					6.593	6.593	AO	347,964	1,648,250	10/16/2007	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	30,311,637	118.7520	36,062,733	30,368,000	30,320,992		1,341			4.300	4.311	JD	108,819	1,305,824	08/11/2014	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	38,844,390	105.2920	41,063,768	39,000,000	38,961,532		16,736			3.850	3.898	MS	500,500	1,501,500	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	34,923,450	105.6860	36,989,968	35,000,000	34,972,808		8,008			3.400	3.426	MS	396,667	1,190,000	08/10/2015	03/01/2025
03040W-AM-7	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	24,670,874	119.4920	29,693,674	24,850,000	24,692,800		3,713			4.300	4.343	MS	356,183	1,068,550	08/19/2015	09/01/2045
03040W-AN-5	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	12,452,296	105.7430	13,191,473	12,475,000	12,463,094		2,215			3.000	3.021	JD	31,188	374,250	11/14/2016	12/01/2026
03040W-AP-0	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	13,189,344	114.5150	15,230,474	13,300,000	13,200,356		2,284			4.000	4.048	JD	44,333	532,000	11/14/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	51,997,937	111.5170	58,239,938	52,225,000	52,018,531		4,701			3.750	3.774	MS	652,813	1,958,438	08/08/2017	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	16,990,820	119.3130	20,283,141	17,000,000	16,991,849		163			4.200	4.203	MS	238,000	714,000	08/06/2018	09/01/2048
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	17,461,325	107.7330	18,853,215	17,500,000	17,470,427		3,441			3.450	3.476	JD	50,313	603,750	05/06/2019	06/01/2029
03040W-AV-7	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	14,920,500	118.0290	17,704,405	15,000,000	14,924,544		1,450			4.150	4.181	JD	51,875	622,500	05/06/2019	06/01/2049
03040W-AY-1	AMERICAN WATER CAPITAL C			1	2.A FE	5,056,550	99.9950	4,999,767	5,000,000	5,055,489		(1,061)			2.300	2.165	JD	9,583	62,931	10/14/2021	06/01/2031
03040W-AZ-8	AMERICAN WATER CAPITAL C			1	2.A FE	14,956,950	103.8670	15,580,003	15,000,000	14,957,690		740			3.250	3.265	JD	40,625	266,771	05/10/2021	06/01/2051
03063#-AA-2	AMERICOLD REALTY TRUST A-SR-UNSEC				2.B FE	23,000,000	109.7080	25,232,840	23,000,000	23,000,000					4.680	4.680	JJ	517,270	1,076,400	12/04/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY TRUST B-SR-UNSEC				2.B FE	27,000,000	114.9150	31,027,050	27,000,000	27,000,000					4.860	4.860	JJ	630,585	1,312,200	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	30,000,000	110.4570	33,137,100	30,000,000	30,000,000					4.100	4.100	JJ	591,083	1,230,000	05/07/2019	01/08/2030
03063#-AE-4	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	54,122,200	101.9910	51,091,372	50,094,000	50,094,000				(4,028,200)	1.650	1.650	JJ	399,500	444,979	12/30/2020	01/07/2033
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	38,410,957	104.4480	40,165,668	38,455,000	38,443,705		4,078			3.400	3.412	MN	167,066	1,307,470	02/29/2016	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	43,134,787	104.8920	45,446,545	43,327,000	43,251,618		22,108			3.250	3.308	MS	469,376	1,408,128	12/06/2016	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	34,303,150	107.4760	37,616,453	35,000,000	34,524,119		68,959			3.450	3.704	JD	53,667	1,207,500	09/17/2018	12/15/2027
03076C-AF-3	AMERIPRISE FINANCIAL INC SR UNSEC			1	1.G FE	49,759,000	105.4400	52,720,094	50,000,000	49,950,583		26,182			4.000	4.058	AO	422,222	2,000,000	09/03/2013	10/15/2023
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1.G FE	19,731,888	106.7430	21,135,167	19,800,000	19,778,748		7,112			3.700	3.741	AO	154,660	732,600	09/15/2014	10/15/2024
03076C-AK-2	AMERIPRISE FINANCIAL INC			1	1.G FE	6,845,919	104.3900	7,176,808	6,875,000	6,855,599		5,592			3.000	3.092	AO	50,990	206,250	03/31/2020	04/02/2025
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC			1	3.C FE	9,625,000	108.1170	10,406,261	9,625,000	9,625,000					5.625	5.625	MN	61,660	541,406	06/20/2016	05/20/2024
030981-AJ-3	AMERIGAS PART/FIN CORP SR UNSEC			1	3.C FE	44,450,000	111.8510	49,717,770	44,450,000	44,450,000					5.875	5.875	FA	950,273	2,611,438	06/20/2016	08/20/2026
030981-AL-8	AMERIGAS PART/FIN CORP SR UNSEC			1	3.C FE	12,523,813	110.6250	13,828,125	12,500,000	12,513,777		(2,181)			5.750	5.725	MN	81,858	718,750	02/15/2017	05/20/2027
031100-H#-0	AMETEK INC SERIES Q				2.A	21,955,102	104.6130	23,820,380	22,770,000	22,770,000				(1,663,000)	1.530	1.530	AO	59,031	360,812	01/16/2019	10/31/2028
031100-J@-0	AMETEK-INC. SERIES S				2.A	8,679,264	104.5100	9,902,166	9,474,850	9,474,850				(97,650)	2.700	2.700	MN	27,003	260,159	01/16/2019	11/23/2031
031100-L#-5	AMETEK INC SERIES L				2.A	20,000,000	107.2060	21,441,200	20,000,000	20,000,000					3.980	3.980	MS	201,211	796,000	01/16/2019	09/30/2029
031100-L*-9	AMETEK INC SERIES J				2.A	10,000,000	105.7040	10,570,400	10,000,000	10,000,000					3.730	3.730	MS	94,286	373,000	01/16/2019	09/30/2024
031100-L@-7	AMETEK INC SERIES K				2.A	10,000,000	106.2270	10,622,700	10,000,000	10,000,000					3.830	3.830	MS	96,814	383,000	01/16/2019	09/30/2026
031100-N#-3	AMETEK-INC. SR-UNSEC				2.A	13,000,000	110.4800	14,362,400	13,000,000	13,000,000					4.320	4.320	JD	28,080	561,600	12/13/2018	12/13/2027
031100-N@-5	AMETEK-INC. SR-UNSEC				2.A	5,000,000	110.5390	5,526,950	5,000,000	5,000,000					4.370	4.370	JD	10,925	218,500	12/13/2018	12/13/2028
031100-P*-5	AMETEK-INC. SR-UNSEC				2.A	20,000,000	108.8930	21,778,600	20,000,000	20,000,000					4.180	4.180	JD	41,800	836,000	12/13/2018	12/13/2025
031100-P@-3	AMETEK-INC. SR-UNSEC				2.A	12,000,000	110.4800	13,257,600	12,000,000	12,000,000					4.320	4.320	JD	25,920	518,400	01/14/2019	12/13/2027
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A			1	2.B FE	49,503,956	102.1070	50,371,285	49,332,000	49,504,452		496			2.805	2.760	MS	422,816	489,122	11/22/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A			1	2.B FE	29,051,600	110.3740	30,904,794	28,000,000	29,044,734		(6,866)			3.833	3.619	MS	327,934	536,620	09/08/2021	03/11/2051
031162-CJ-7	AMGEN INC SR UNSEC			1	2.A FE	20,836,860	104.2460	22,934,031	22,000,000	21,229,541		151,008			2.600	3.424	FA	209,733	572,000	04/26/2019	08/19/2026
031162-CR-9	AMGEN INC			1	2.A FE	46,617,233	102.5510	45,558,458	44,425,000	46,522,393		(91,951)			3.150	2.805	FA	505,334	1,399,388	12/16/2020	02/21/2040
031162-CS-7	AMGEN INC			1	2.A FE	14,419,519	104.0130	15,003,890	14,425,000	14,419,722		111			3.375	3.377	FA	175,805	486,844	02/18/2020	02/21/2050
031162-CY-4	AMGEN INC			1	2.A FE	19,249,747	93.4310	18,686,239	20,000,000	19,259,061		9,315			2.770	2.951	MS	184,667	277,000	05/13/2021	09/01/2053
031162-CZ-1	AMGEN INC			1	2.A FE	25,750,780	96.8310	25,176,141	26,000,000	25,757,726		6,946			2.000	2.103	JJ	205,111		09/22/2021	01/15/2032
031162-DA-5	AMGEN INC			1	2.A FE	33,481,800	96.2110	33,673,758	35,000,000	33,493,993		12,193			2.800	3.094	FA	386,556		10/20/2021	08/15/2041
032095-AH-4	AMPHENOL CORP SR UNSEC			2	2.A FE	7,118,160	113.6120	8,094,879	7,125,000	7,119,611		604			4.350	4.362	JD	25,828	309,938	01/07/2019	06/01/2029
032095-AL-5	AMPHENOL CORP			1	2.A FE	14,775,300	97.7320	14,659,786	15,000,000	14,779,677		4,377			2.200	2.370	MS	98,083		10/18/2021	09/15/2031
032654-AN-5	ANALOG DEVICES INC SR UNSEC			1	1.G FE	17,538,099	109.0590	19,248,903	17,650,000	17,589,938		10,966			3.500	3.576	JD	44,615	617,750	11/30/2016	12/05/2026
032654-AS-4	ANALOG DEVICES INC			1	1.G FE	7,014,468	105.0110	7,403,289	7,050,000	7,026,216		6,866			2.950	3.060	AO	51,994	207,975	04/06/2020	04/01/2025
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	37,490,367	100.2070	37,728,054	37,650,000	37,493,423		3,056			2.100	2.147	AO	188,878		10/25/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC			1	1.G FE	44,767,569	101.1440	45,211,312	44,700,000	44,767,188		(381)			2.800	2.789	AO	298,993		10/25/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC			1	1.G FE	10,106,600	102.6930	10,269,252	10,000,000	10,106,151		(449)			2.950	2.896	AO	70,472		10/25/2021	10/01/2051
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.B FE	26,462,179	107.3650	30,062,316	28,000,000	27,009,905		215,651			3.650	4.610	FA	425,833	1,022,000	05/15/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.B FE	28,909,917	120.6810	36,204,299	30,000,000	29,029,379		46,462			4.700	5.023	FA	587,500	1,410,000	05/15/2019	02/01/2036

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	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.B FE	21,694,541	126.3930	28,817,715	22,800,000	21,750,211		21,382			4.900	5.239	FA	465,500	1,117,200	05/15/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2.B FE	8,596,231	109.0010	9,455,822	8,675,000	8,612,319		1,985			3.750	3.801	JJ	150,005	325,313	07/11/2012	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2.B FE	87,259,123	119.5220	104,942,842	87,802,000	87,301,842		9,530			4.439	4.476	AO	920,250	3,897,531	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT				2.B FE	10,534,340	125.4310	12,543,089	10,000,000	10,469,938		(14,064)			4.950	4.589	JJ	228,250	495,000	12/19/2016	01/15/2042
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			2	2.B FE	32,696,680	116.3940	38,177,090	32,800,000	32,722,172		9,069			4.750	4.790	JJ	683,789	1,558,000	01/10/2019	01/23/2029
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	2.A FE	21,380,008	109.6050	23,482,903	21,425,000	21,387,819		3,736			3.500	3.524	JD	62,490	749,875	04/01/2020	06/01/2030
036752-AN-3	ANTHEM INC			1	2.B FE	3,985,000	99.6430	3,985,719	4,000,000	3,987,239		1,368			2.250	2.292	MN	11,500	90,000	04/30/2020	05/15/2030
036752-AS-2	ANTHEM INC			1	2.B FE	10,586,325	110.9950	11,793,263	10,625,000	10,586,885		560			3.600	3.620	MS	112,625	189,125	03/08/2021	03/15/2051
037389-BC-6	AON CORP CO.GUARNT			2	2.A FE	85,896,763	109.6210	94,246,548	85,975,000	85,914,865		7,000			3.750	3.761	MN	528,388	3,224,063	04/30/2019	05/02/2029
037389-BE-2	AON CORP			1	2.A FE	29,539,658	103.0580	30,453,581	29,550,000	29,541,154		926			2.800	2.804	MN	105,723	827,400	05/12/2020	05/15/2030
03740L-AA-0	AON CORP AON GLOBAL HOLD			1	2.A FE	9,971,200	97.2160	9,721,608	10,000,000	9,972,128		928			2.050	2.082	FA	72,889		08/18/2021	08/23/2031
03740L-AB-8	AON CORP AON GLOBAL HOLD			1	2.A FE	19,619,600	96.2590	19,251,816	20,000,000	19,621,713		2,113			2.900	2.996	FA	206,222		09/30/2021	08/23/2051
037411-BC-8	APACHE CORP SR UNSEC			1	3.A FE	106,080	101.2500	108,338	107,000	106,243		20			4.250	4.300	JJ	2,097	4,547	11/28/2012	01/15/2044
03755#-AC-1	APEX ANALYTIX-LLC SUB-UNSEC				4.B IF	18,761,417	100.5000	19,180,592	19,085,167	18,793,096		23,172			12.750	13.349	MJSD	13,519	2,505,793	09/30/2021	08/18/2027
037735-CE-5	APPALACHIAN POWER CO SR UNSEC			1	2.A FE	14,886,000	128.1460	19,221,882	15,000,000	14,924,194		3,512			5.800	5.854	AO	217,500	870,000	09/26/2005	10/01/2035
037735-CX-3	APPALACHIAN POWER CO SR UNSEC			2	1.G FE	1,489,740	120.1480	1,802,216	1,500,000	1,490,218		180			4.500	4.542	MS	22,500	67,500	03/04/2019	03/01/2049
037735-CY-1	APPALACHIAN POWER CO SERIES Z			1	1.G FE	19,111,380	107.5930	20,684,767	19,225,000	19,114,657		2,164			3.700	3.733	MN	118,554	711,325	05/12/2020	05/01/2050
037833-AK-6	APPLE INC SR UNSEC			1	1.B FE	11,035,304	102.3850	11,313,499	11,050,000	11,047,826		1,582			2.400	2.415	MN	42,727	265,200	04/30/2013	05/03/2023
037833-AS-9	APPLE INC SR UNSEC			1	1.B FE	12,489,500	105.7610	13,220,152	12,500,000	12,497,206		1,125			3.450	3.460	MN	65,885	431,250	04/29/2014	05/06/2024
037833-BG-4	APPLE INC SR UNSEC			1	1.B FE	24,913,000	106.4030	26,600,698	25,000,000	24,967,564		8,985			3.200	3.241	MN	106,667	800,000	05/06/2015	05/13/2025
037833-BW-9	APPLE INC SR UNSEC			1	1.B FE	14,556,263	125.4620	18,348,795	14,625,000	14,570,482		2,700			4.500	4.536	FA	234,000	658,125	02/16/2016	02/23/2036
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	20,679,405	106.8950	22,154,065	20,725,000	20,704,299		4,593			3.250	3.276	FA	239,489	673,563	02/16/2016	02/23/2026
037833-DK-3	APPLE INC SR UNSEC			2	1.B FE	19,477,200	107.4470	21,489,452	20,000,000	19,631,242		56,027			3.000	3.349	MN	80,000	600,000	03/04/2019	11/13/2027
037833-DQ-0	APPLE INC			1	1.B FE	14,378,080	103.0150	13,391,991	13,000,000	14,327,824		(34,171)			2.950	2.434	MS	117,181	383,500	08/12/2020	09/11/2049
037833-DW-7	APPLE INC			1	1.B FE	68,380,922	98.3130	66,508,909	67,650,000	68,354,683		(18,365)			2.650	2.595	MN	248,990	1,792,725	08/12/2020	05/11/2050
037833-DZ-0	APPLE INC			1	1.B FE	73,987,153	93.8840	69,544,234	74,075,000	74,000,796		12,377			2.400	2.405	FA	646,922	1,777,800	12/14/2020	08/20/2050
037833-EA-4	APPLE INC			1	1.B FE	67,892,771	93.9100	64,446,063	68,625,000	67,918,144		21,699			2.550	2.592	FA	636,783	1,749,938	08/13/2020	08/20/2060
038222-AN-5	APPLIED MATERIALS INC			1	1.F FE	971,266	97.8590	954,127	975,000	971,816		348			1.750	1.792	JD	1,422	17,063	05/26/2020	06/01/2030
038222-AP-0	APPLIED MATERIALS INC			1	1.F FE	19,135,219	100.1430	19,252,479	19,225,000	19,138,369		1,983			2.750	2.773	JD	44,057	528,688	05/26/2020	06/01/2050
03836W-AB-9	AQUA AMERICA INC SR UNSEC			2	2.B FE	9,300,000	108.2410	10,066,401	9,300,000	9,300,000					3.566	3.566	MN	55,273	331,638	04/24/2019	05/01/2029
03836W-AC-7	AQUA AMERICA INC SR UNSEC			2	2.B FE	19,063,345	118.6430	22,601,577	19,050,000	19,062,830		(253)			4.276	4.272	MN	135,763	814,578	04/29/2019	05/01/2049
03836W-F@-7	AQUA AMERICA-INC.				2.B	20,000,000	102.1210	20,424,200	20,000,000	20,000,000					3.570	3.570	MN	115,033	714,000	11/03/2016	11/03/2041
03840@-AB-2	AQUA ILLINOIS-INC. SENIOR UNSECURED				1.E	25,000,000	107.6430	26,910,750	25,000,000	25,000,000					3.640	3.640	JJ	419,611	910,000	07/10/2017	07/15/2032
03840@-AC-0	AQUA ILLINOIS-INC.				1.E	6,000,000	108.8890	6,533,340	6,000,000	6,000,000					3.890	3.890	JJ	107,623	233,400	07/10/2017	07/15/2037
03840@-AD-8	AQUA ILLINOIS-INC.				1.E	15,000,000	108.9060	16,335,900	15,000,000	15,000,000					3.900	3.900	JJ	269,750	585,000	07/10/2017	01/15/2038
03840@-AE-6	AQUA ILLINOIS-INC.				1.E	10,000,000	114.3140	11,431,400	10,000,000	10,000,000					4.180	4.180	JJ	192,744	418,000	07/10/2017	07/15/2047
03840@-AF-3	AQUA ILLINOIS-INC.				1.E	22,000,000	115.5850	25,428,700	22,000,000	22,000,000					4.220	4.220	JJ	428,096	928,400	07/10/2017	07/15/2049
03840@-AG-1	AQUA ILLINOIS-INC.				1.E	22,000,000	116.3180	25,589,960	22,000,000	22,000,000					4.240	4.240	JJ	430,124	932,800	07/10/2017	07/15/2050
03842*-AE-6	AQUA PENNSYLVANIA-INC. A-SR-SEC				1.E	17,000,000	107.6500	18,300,500	17,000,000	17,000,000					3.790	3.790	JD	53,692	644,300	11/13/2012	12/01/2041
03842*-AF-3	AQUA PENNSYLVANIA-INC B-SR-SEC				1.E	6,000,000	107.9490	6,476,940	6,000,000	6,000,000					3.800	3.800	JD	19,000	228,000	11/13/2012	12/01/2042
03842*-AT-3	AQUA PENNSYLVANIA-INC SR-SEC			1	1.E	20,000,000	114.8490	22,969,800	20,000,000	20,000,000					4.160	4.160	JJ	383,644	832,000	10/29/2015	01/15/2046
03842*-AY-2	AQUA PENNSYLVANIA-INC.				1.E	10,000,000	106.3000	10,630,000	10,000,000	10,000,000					3.650	3.650	FA	152,083	365,000	01/31/2017	02/01/2042
03842*-AZ-9	AQUA PENNSYLVANIA-INC.				1.E	25,000,000	107.1590	26,789,750	25,000,000	25,000,000					3.690	3.690	FA	384,375	922,500	01/31/2017	02/01/2044
03842*-BJ-4	AQUA PENNSYLVANIA-INC. SR-SEC				1.E	65,000,000	120.2500	78,162,500	65,000,000	65,000,000					4.440	4.440	FA	1,090,267	2,886,000	11/15/2018	11/15/2047
03842*-BK-1	AQUA PENNSYLVANIA-INC. SR-SEC				1.E	20,000,000	123.7240	24,744,800	20,000,000	20,000,000					4.490	4.490	FA	339,244	898,000	11/15/2018	11/15/2052
03842*-BV-7	AQUA PENNSYLVANIA-INC SR-SEC				1.E	22,000,000	105.1840	23,140,480	22,000,000	22,000,000					3.490	3.490	JD	63,983	767,800	05/01/2020	05/01/2051
03842*-BW-5	AQUA PENNSYLVANIA-INC SR-SEC				1.E	11,000,000	107.2630	11,798,930	11,000,000	11,000,000					3.540	3.540	JD	32,450	389,400	05/01/2020	05/01/2055
03842*-BX-3	AQUA PENNSYLVANIA-INC SR-SEC				1.E	11,000,000	107.4520	11,819,720	11,000,000	11,000,000					3.550	3.550	JD	32,542	390,500	05/01/2020	05/01/2056
038438-AC-7	AQUA OHIO-INC. SR-SEC			1	1.E	20,000,000	107.9660	21,593,200	20,000,000	20,000,000					3.750	3.750	MN	95,833	750,000	05/28/2013	05/28/2033
038438-AD-5	AQUA OHIO-INC. SR-SEC			1	1.E	30,000,000	112.8460	33,853,800	30,000,000	30,000,000					4.180	4.180	MN	160,233	1,254,000	05/28/2013	05/28/2044
038438-AG-8	AQUA OHIO-INC.				1.E IF	50,000,000	103.8400	51,920,000	50,000,000	50,000,000					3.350	3.350	MN	214,028	1,023,611	04/15/2021	05/15/2051
038923-A#-5	ARBOR REALTY TRUST-INC. SR-UNSEC				1.G Z	75,000,000	110.8220	83,116,500	75,000,000	75,000,000					4.500	4.500	MS	993,750	3,375,000	03/04/2020	03/15/2027
038923-A*-9	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	40,000,000	108.3480	43,339,200	40,000,000	40,000,000					5.750	5.750	AO	575,000	2,300,000	03/22/2019	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038923-A@-7	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	75,000,000	107.3580	80,518,500	75,000,000	75,000,000					4.750	4.751	AO	890,625	3,562,500	10/15/2019	10/15/2024
038923-B*-8	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	25,000,000	108.2710	27,067,750	25,000,000	25,000,000					8.000	8.001	AO	338,889	2,000,000	04/24/2020	04/30/2023
038923-B@-6	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	7,000,000	108.3710	7,585,970	7,000,000	7,000,000					5.000	5.000	AO	59,306	175,000	05/06/2021	04/30/2026
039482-AB-0	ARCHER DANIELS MIDLAND C			1	1.F FE	9,922,300	108.6960	10,869,638	10,000,000	9,934,220		6,835			3.250	3.342	MS	84,861	325,000	03/25/2020	03/27/2030
039482-AC-8	ARCHER DANIELS MIDLAND C			1	1.F FE	9,852,000	100.4830	10,048,284	10,000,000	9,852,730		730			2.700	2.773	MS	83,250		10/19/2021	09/15/2051
039483-AN-2	ARCHER DANIELS SR UNSEC				1.F FE	4,768,360	127.2940	5,855,546	4,600,000	4,666,429		(8,897)			6.750	6.454	JD	13,800	310,500	07/31/2002	12/15/2027
039483-AT-9	ARCHER DANIELS SR UNSEC			1	1.F FE	34,694,930	132.9720	47,276,825	35,554,000	35,055,030		31,632			5.935	6.114	AO	527,532	2,110,130	04/20/2006	10/01/2032
039483-AU-6	ARCHER DANIELS SR UNSEC			1	1.F FE	28,935,800	134.6470	40,394,127	30,000,000	29,293,793		33,379			5.375	5.623	MS	474,792	1,612,500	01/11/2007	09/15/2035
039483-BH-4	ARCHER-DANIELS-MIDLAND C SR UNSEC			1	1.F FE	3,847,320	120.3360	4,748,469	3,946,000	3,862,989		2,342			4.016	4.165	AO	33,015	158,471	04/30/2014	04/16/2043
039524-AA-1	ARCHES BUYER INC SERIES 144A			1	4.B FE	3,569,395	99.9480	3,560,148	3,562,000	3,568,101		(1,294)			4.250	4.202	JD	12,615	150,123	01/12/2021	06/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A			1	3.B FE	6,100,000	98.8780	6,031,528	6,100,000	6,100,000					3.250	3.249	MN	25,332	133,819	02/26/2021	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGING SERIES 144A			1	4.A FE	4,425,000	99.0750	4,384,069	4,425,000	4,425,000					4.000	3.997	MN	22,617	119,475	02/26/2021	09/01/2029
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC			1	2.B PL	15,151,255	106.1940	16,089,724	15,151,255	15,151,255					8.200	8.284	MJSD	3,451	1,242,403	03/30/2001	09/30/2023
04044B-A@-1	THE ARISTOTLE CORP SR-UNSEC				5.B GI	34,790,000	97.0110	34,438,905	35,500,000	35,310,985		(36,106)			1.224	1.878	MJSD	1,207	4,204,014	03/01/2016	12/31/2023
040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	26,555,971	126.1770	33,815,492	26,800,000	26,652,298		8,717			5.625	5.690	MN	192,625	1,507,500	02/17/2005	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	21,318,705	124.3770	26,741,131	21,500,000	21,381,876		5,653			5.500	5.558	MS	394,167	1,182,500	08/17/2005	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	11,587,371	122.5140	14,292,521	11,666,000	11,602,713		1,839			5.050	5.094	MS	196,378	589,133	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	19,810,800	116.3940	23,278,778	20,000,000	19,850,246		4,428			4.500	4.557	AO	225,000	900,000	01/10/2012	04/01/2042
040555-CS-1	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	14,921,100	104.0390	15,605,793	15,000,000	14,970,521		8,157			3.150	3.212	MN	60,375	472,500	05/14/2015	05/15/2025
040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	20,305,800	115.3340	23,066,750	20,000,000	20,276,653		(6,809)			4.350	4.256	MN	111,167	870,000	03/16/2017	11/15/2045
040555-DA-9	ARIZONA PUBLIC SERVICE			1	1.G FE	20,229,000	103.9270	20,785,470	20,000,000	20,221,502		(4,963)			3.500	3.437	JD	58,333	700,000	06/03/2020	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE			1	1.G FE	60,320,745	101.8060	58,965,919	57,920,000	60,252,963		(46,554)			3.350	3.126	MN	247,930	1,940,320	08/12/2020	05/15/2050
040555-DC-5	ARIZONA PUBLIC SERVICE			1	1.G FE	29,950,400	90.1760	27,052,897	30,000,000	29,951,906		1,108			2.650	2.658	MS	234,083	803,833	09/18/2020	09/15/2050
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2.C FE	3,528,239	104.3710	3,705,178	3,550,000	3,541,062		3,135			3.250	3.349	MS	36,215	115,375	09/05/2017	09/08/2024
04316J-AA-7	ARTHUR J GALLAGHER & CO			1	2.B FE	39,827,200	98.3690	39,347,610	40,000,000	39,829,448		2,248			2.400	2.449	MN	138,667		11/02/2021	11/09/2031
04316J-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	9,896,600	96.7120	9,671,152	10,000,000	9,896,792		192			3.050	3.103	MS	44,056		11/02/2021	03/09/2052
04317@-AF-5	ARTHUR J GALLAGHER & CO H-SR-UNSEC			1	2.B PL	45,000,000	106.3650	47,864,250	45,000,000	45,000,000					4.580	4.580	FA	709,900	2,061,000	02/27/2014	02/27/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO I-SR-UNSEC			1	2.B PL	15,000,000	110.3280	16,549,200	15,000,000	15,000,000					4.730	4.730	FA	244,383	709,500	02/27/2014	02/27/2026
04317@-AN-8	ARTHUR J GALLAGHER & CO O-SR-UNSEC			1	2.B PL	15,000,000	107.8560	16,178,400	15,000,000	15,000,000					4.310	4.310	JD	12,571	646,500	06/24/2014	06/24/2025
04317@-AP-3	ARTHUR J GALLAGHER & CO P-SR-UNSEC			1	2.B PL	65,000,000	109.3050	71,048,250	65,000,000	65,000,000					4.360	4.360	JD	55,106	2,834,000	06/24/2014	06/24/2026
04317@-AQ-1	ARTHUR J GALLAGHER & CO				2.B PL	25,000,000	109.5980	27,399,500	25,000,000	25,000,000					4.400	4.400	JD	88,611	1,100,000	06/02/2016	06/02/2026
04317@-BJ-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.B PL	30,000,000	109.9660	32,989,800	30,000,000	30,000,000					4.850	4.850	FA	557,750	1,455,000	02/13/2019	02/13/2026
04317@-BS-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.B FE	30,000,000	109.5910	32,877,300	30,000,000	30,000,000					3.990	3.990	JJ	502,075	1,197,000	01/30/2020	01/30/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	14,451,506	101.8750	14,629,250	14,360,000	14,449,521		(1,986)			4.625	4.480	MN	77,484		11/08/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	15,702,231	103.7700	16,115,481	15,530,000	15,700,081		(2,151)			5.000	4.830	MN	90,592		11/15/2021	02/15/2032
04351L-AB-6	ASCENSION HEALTH SR UNSEC				1.B FE	23,849,952	122.2670	28,543,118	23,345,000	23,806,939		(10,975)			3.945	3.821	MN	117,678	920,960	10/02/2017	11/15/2046
044209-AM-6	ASHLAND LLC CO.GUARNT			1	3.A FE	30,694,579	129.0000	37,474,500	29,050,000	30,473,762		(33,231)			6.875	6.439	MN	255,196	1,997,188	10/16/2014	05/15/2043
045054-AF-0	ASHTEAD CAPITAL INC SECURED			1	2.C FE	27,857,500	103.5700	28,662,998	27,675,000	27,766,927		(23,036)			4.375	4.275	FA	457,406	1,210,781	11/20/2017	08/15/2027
045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	24,398,600	97.3690	24,342,316	25,000,000	24,406,143		7,543			2.450	2.732	FA	236,493		11/24/2021	08/12/2031
04538#-AA-7	ASSAI ENERGY, LLC				2.C PL	27,000,000	104.2120	28,137,240	27,000,000	27,000,000					3.750	3.769	MJSD	2,813	808,392	09/30/2021	09/30/2031
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC.				1.D	45,453,466	102.0760	46,397,080	45,453,466	45,453,466					3.580	3.596	FMAN	140,123	1,627,234	05/31/2017	05/31/2047
04621W-AD-2	ASSURED GUARANTY US HLDG			1	1.F FE	31,720,330	103.2430	30,972,905	30,000,000	31,678,537		(41,793)			3.150	2.465	JD	42,000	522,375	10/21/2021	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HLDG			1	1.F FE	55,149,650	103.9870	55,737,192	53,600,000	55,141,355		(8,295)			3.600	3.442	MS	702,160		09/24/2021	09/15/2051
04636N-AB-9	ASTRAZENECA FINANCE LLC				1.G FE	1,847,688	100.7000	1,862,945	1,850,000	1,847,811		123			2.250	2.264	MN	3,816	20,813	05/25/2021	05/28/2031
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	30,373,537	104.3410	31,692,053	30,373,537	30,373,537					3.590	3.590	MS	363,470	1,090,410	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	21,440,136	103.8190	22,258,935	21,440,136	21,440,136					3.590	3.590	MS	256,567	769,701	11/01/2016	09/01/2042
04775H-AK-3	ATLANTA GAS LIGHT CO SR UNSEC				2.A FE	15,000,000	101.6040	15,240,538	15,000,000	15,000,000					8.700	8.700	AO	326,250	1,305,000	01/03/2005	04/01/2022
04775H-AM-9	ATLANTA GAS LIGHT CO SR UNSEC				2.A FE	2,969,970	101.8050	3,054,146	3,000,000	2,999,424		2,572			8.550	8.643	AO	64,125	256,500	05/12/1992	04/15/2022
048303-CC-3	ATLANTIC CITY ELECTRIC 1ST MORTG			1	1.F FE	10,640,615	130.2560	14,132,792	10,850,000	10,716,611		7,025			5.800	5.941	MN	80,411	629,300	08/10/2006	05/15/2034
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,048,353	100.4290	3,063,077	3,050,000	3,048,478		125			2.300	2.306	MS	20,655	36,049	03/03/2021	03/15/2031
048303-D#-5	ATLANTIC CITY ELEC CO SR-SEC			1	1.F	33,000,000	126.8010	41,844,330	33,000,000	33,000,000					5.800	5.800	MS	638,000	1,914,000	03/15/2006	03/01/2036
049560-AG-0	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	26,666,151	133.2310	35,505,938	26,650,000	26,660,436		(546)			5.950	5.946	AO	334,754	1,585,675	03/23/2005	10/15/2034
049560-AK-1	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	12,958,140	132.5750	17,234,702	13,000,000	12,966,134		952			5.500	5.522	JD	31,778	715,000	06/07/2011	06/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AL-9	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	50,192,481	115.6260	58,420,276	50,525,000	50,253,076		7,887			4.150	4.189	JJ	966,852	2,096,788	03/21/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	53,214,917	116.3890	61,511,509	52,850,000	53,175,968		(9,077)			4.125	4.082	AO	460,235	2,180,063	06/05/2017	10/15/2044
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	16,428,844	105.7600	17,424,031	16,475,000	16,448,201		4,454			3.000	3.033	JD	21,967	494,250	06/09/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP SR UNSEC			2	1.G FE	12,536,874	122.0350	15,376,437	12,600,000	12,540,432		1,165			4.300	4.330	AO	135,450	541,800	10/01/2018	10/01/2048
049560-AS-4	ATMOS ENERGY CORP			1	1.G FE	3,614,340	106.1440	3,184,333	3,000,000	3,593,218		(15,349)			3.375	2.383	MS	29,813	101,250	08/12/2020	09/15/2049
049560-AT-2	ATMOS ENERGY CORP			1	1.G FE	1,518,366	93.8280	1,430,884	1,525,000	1,519,108		602			1.500	1.546	JJ	10,548	18,046	09/23/2020	01/15/2031
05073*-AA-9	AUDAX GROUP, LP				1.F PL	12,500,000	98.5560	12,319,500	12,500,000	12,500,000					3.360	3.360	AO	75,833		10/26/2021	10/26/2031
05073*-AB-7	AUDAX GROUP, LP				1.F PL	12,500,000	98.4110	12,301,375	12,500,000	12,500,000					3.510	3.510	AO	79,219		10/26/2021	10/26/2033
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2.C FE	28,985,512	108.7150	30,684,671	28,225,000	28,556,906		(86,897)			4.500	4.135	AO	317,531	1,270,125	11/09/2016	10/01/2025
053332-AP-7	AUTOZONE INC SR UNSEC			1	2.B FE	40,044,815	102.8070	41,482,431	40,350,000	40,295,351		34,100			3.125	3.216	JJ	581,432	1,260,938	09/04/2014	07/15/2023
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	26,495,394	105.0040	28,193,662	26,850,000	26,718,841		37,085			3.250	3.408	AO	184,221	872,625	05/22/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	2,024,474	105.6040	2,138,482	2,025,000	2,024,753		53			3.125	3.128	AO	12,305	63,281	04/18/2016	04/21/2026
053332-AW-2	AUTOZONE INC SR UNSEC			2	2.B FE	39,691,346	109.1360	43,436,239	39,800,000	39,716,865		9,729			3.750	3.783	AO	302,646	1,492,500	04/04/2019	04/18/2029
053332-BA-9	AUTOZONE INC			1	2.B FE	11,777,356	94.1070	11,622,164	12,350,000	11,789,228		11,647			1.650	2.204	JJ	93,963	35,651	10/18/2021	01/15/2031
053484-AB-7	AVALONBAY COMMUNITIES			1	1.G FE	19,177,152	98.8620	18,981,543	19,200,000	19,177,548		396			2.050	2.063	JJ	115,893		09/08/2021	01/15/2032
05348E-AR-0	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	24,805,000	101.5950	25,398,669	25,000,000	24,973,948		21,010			2.850	2.939	MS	209,792	712,500	12/05/2012	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	9,980,600	105.4770	10,547,678	10,000,000	9,995,545		2,144			4.200	4.224	JD	18,667	420,000	12/05/2013	12/15/2023
05348E-AV-1	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	9,982,200	106.1310	10,613,107	10,000,000	9,993,312		1,815			3.450	3.471	JD	28,750	345,000	05/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	29,798,874	106.9260	31,826,470	29,765,000	29,779,540		(3,774)			3.500	3.485	MN	133,116	1,041,775	01/27/2016	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	11,351,366	118.0580	13,783,283	11,675,000	11,382,756		6,581			3.900	4.060	AO	96,124	455,325	11/10/2016	10/15/2046
05348E-BG-3	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	16,474,545	101.1610	16,691,531	16,500,000	16,478,682		1,061			2.300	2.317	MS	126,500	379,500	05/07/2020	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	19,139,449	102.4930	19,704,337	19,225,000	19,150,714		7,242			2.450	2.498	JJ	217,189	471,013	05/08/2020	01/15/2031
053499-AL-3	AVAYA INC SERIES 144A			1	4.A FE	14,704,965	106.0000	15,317,000	14,450,000	14,653,698		(45,660)			6.125	5.692	MS	260,602	860,477	11/19/2020	09/15/2028
05351W-AA-1	AVANGRID INC SR UNSEC			1	2.B FE	11,694,573	104.6910	12,248,898	11,700,000	11,697,576		741			3.150	3.157	JD	30,713	368,550	11/21/2017	12/01/2024
05351W-AB-9	AVANGRID INC SR UNSEC			2	2.B FE	20,321,103	108.7220	22,125,011	20,350,000	20,327,890		2,535			3.800	3.817	JD	64,442	773,300	05/14/2019	06/01/2029
05352T-AA-7	AVANTOR FUNDING INC SERIES 144A			1	3.C FE	22,106,250	104.2500	22,935,000	22,000,000	22,077,569		(19,370)			4.625	4.516	JJ	469,181	1,011,847	07/08/2020	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC SERIES 144A			1	3.C FE	34,020,000	101.0910	34,391,158	34,020,000	34,020,000					3.875	3.875	MN	238,022		10/19/2021	11/01/2029
05379B-AK-3	AVISTA CORP 1ST MORTG			1	1.G FE	10,930,260	137.0830	15,079,100	11,000,000	10,952,580		2,082			6.250	6.297	JD	57,292	687,500	11/14/2005	12/01/2035
05379B-AP-2	AVISTA CORP 1ST MORTG			1	1.G FE	23,071,300	101.0980	23,252,524	23,000,000	23,001,870		(7,383)			5.125	5.091	AO	294,688	1,178,750	09/17/2009	04/01/2022
05379B-AQ-0	AVISTA CORP 1ST MORTG			1	1.G FE	14,984,850	123.4870	18,523,097	15,000,000	14,985,983		279			4.350	4.356	JD	54,375	652,500	05/15/2018	06/01/2048
05379B-C*-6	AVISTA CORP SR-SEC			1	1.G	25,000,000	108.7630	27,190,750	25,000,000	25,000,000					4.110	4.110	JD	85,625	1,027,500	12/18/2014	12/01/2044
05379B-D*-5	AVISTA CORP SR-SEC				1.G	40,000,000	107.1140	42,845,600	40,000,000	40,000,000					3.910	3.910	JD	130,333	1,564,000	12/14/2017	12/01/2047
05379B-D@-3	AVISTA CORP SR-SEC				1.G	48,000,000	100.0080	48,003,840	48,000,000	48,000,000					3.430	3.430	JD	137,200	1,646,400	11/26/2019	06/01/2049
05379B-E*-4	AVISTA CORP SR-SEC				1.F IF	36,000,000	95.7820	34,481,520	36,000,000	36,000,000					2.900	2.900	AO	269,700		12/01/2021	10/01/2051
05453G-AC-9	AXALTA COATING SYSTEMS SERIES 144A			1	4.A FE	4,475,000	96.7500	4,329,563	4,475,000	4,475,000					3.375	3.375	FA	57,056	109,498	11/09/2020	02/15/2029
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	18,428,215	112.1010	20,178,248	18,000,000	18,356,899		(55,026)			4.350	3.961	AO	154,425	783,000	08/12/2020	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	35,130,207	124.8970	39,451,084	31,587,000	35,022,023		(75,604)			5.000	4.287	AO	311,483	1,579,350	08/12/2020	04/20/2048
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	29,611,791	106.1940	31,539,511	29,700,000	29,672,195		9,367			3.800	3.836	AO	263,340	1,128,600	09/30/2014	10/07/2024
05523U-AL-4	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	20,321,098	122.0080	23,907,386	19,595,000	20,239,468		(17,838)			4.750	4.508	AO	217,178	930,763	09/23/2016	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	38,673,833	107.1810	40,786,659	38,054,000	38,338,858		(72,490)			3.850	3.628	JD	65,115	1,465,079	11/22/2016	12/15/2025
05526D-BP-9	BAT CAPITAL CORP			1	2.B FE	15,000,000	110.0050	16,500,723	15,000,000	15,000,000					4.700	4.700	AO	174,292	705,000	03/30/2020	04/02/2027
05526D-BR-5	BAT CAPITAL CORP			1	2.B FE	21,314,900	97.4440	20,755,472	21,300,000	21,312,545		(1,828)			2.259	2.249	MS	128,311	481,167	09/25/2020	03/25/2028
05526D-BS-3	BAT CAPITAL CORP			1	2.B FE	40,133,350	97.0420	38,501,472	39,675,000	40,089,756		(40,531)			2.726	2.594	MS	288,411	1,081,541	12/15/2020	03/25/2031
05531G-AB-7	BB&T CORP SUBORD			2	1.G FE	51,449,015	110.1140	56,708,963	51,500,000	51,461,368		4,559			3.875	3.887	MS	565,427	1,995,625	03/11/2019	03/19/2029
05565E-BX-2	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	19,454,400	97.3280	19,465,617	20,000,000	19,465,212		10,812			1.950	2.261	FA	150,583		10/12/2021	08/12/2031
05606#-AA-1	BIF III HOLTWOOD LLC SR-UNSEC				2.C PL	32,000,000	112.1150	35,876,800	32,000,000	32,000,000					4.504	4.530	MJSD	4,004	1,441,280	02/15/2018	02/15/2033
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC				1.D PL	37,100,291	119.7580	43,559,600	36,373,019	37,082,965		(17,326)			4.120	4.025	MON	66,603	1,378,275	09/15/2021	12/15/2055
05643#-AA-6	BACONTON POWER LLC B-SR-SEC			1	1.E	6,465,007	102.7590	6,643,377	6,465,007	6,465,007					6.840	6.900	MJSD	1,228	442,206	11/01/2002	09/30/2022
05682*-AD-6	BAIN CAPITAL, LP SR-UNSEC				1.D PL	120,000,000	103.0060	123,607,200	120,000,000	120,000,000					3.410	3.410	AO	863,867	2,796,200	02/09/2021	04/15/2041
05707#-AA-9	BAIRD FINANCIAL CORP SR-UNSEC				1.G PL	50,000,000	113.6220	56,811,000	50,000,000	50,000,000					4.580	4.580	MS	585,222	2,290,000	03/29/2019	03/29/2029
057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC			1	1.G FE	27,605,783	124.8200	34,606,382	27,725,000	27,632,482		2,888			5.125	5.153	MS	418,378	1,420,906	08/19/2010	09/15/2040
058498-AS-5	BALL CORP CO.GUARNT			1	3.A FE	32,095,000	104.3750	34,026,250	32,600,000	32,489,904		54,966			4.000	4.189	MN	166,622	1,304,000	06/24/2013	11/15/2023
058498-AT-3	BALL CORP CO.GUARNT			1	3.A FE	92,730,000	110.2500	102,234,825	92,730,000	92,730,000					5.250	5.250	JJ	2,434,163	4,868,325	06/22/2015	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	31,617,907	121.0440	39,944,639	33,000,000	32,177,991		48,995			5.200	5.492	JD	76,267	1,716,000	03/15/2005	06/15/2033
059165-EF-3	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	2,419,455	103.0140	2,630,977	2,554,000	2,529,880		15,301			3.350	4.005	JJ	42,780	85,559	09/11/2013	07/01/2023
059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	26,575,528	107.9500	28,714,726	26,600,000	26,578,206		550			3.500	3.505	FA	351,711	931,000	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELECTRIC			1	1.F FE	14,868,300	104.4220	15,663,343	15,000,000	14,874,570		2,760			3.200	3.246	MS	141,333	480,000	09/09/2019	09/15/2049
059165-EM-8	BALTIMORE GAS & ELECTRIC			1	1.F FE	19,038,133	99.3550	19,100,908	19,225,000	19,044,506		4,005			2.900	2.949	JD	24,779	557,525	06/02/2020	06/15/2050
06051G-EU-9	BANK OF AMERICA CORP SR UNSEC				1.G FE	24,463,224	102.7370	25,273,322	24,600,000	24,583,759		15,288			3.300	3.366	JJ	383,350	811,800	01/08/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP SUBORD				2.A FE	14,689,269	107.1860	15,756,327	14,700,000	14,696,707		1,151			4.200	4.209	FA	214,375	617,400	08/21/2014	08/26/2024
06051G-FP-9	BANK OF AMERICA CORP SUBORD				2.A FE	10,743,214	106.8900	11,517,410	10,775,000	10,763,093		3,311			3.950	3.986	AO	82,758	425,613	04/16/2015	04/21/2025
06051G-FU-8	BANK OF AMERICA CORP SUBORD				2.A FE	4,131,465	110.0960	4,293,734	3,900,000	4,025,087		(27,338)			4.450	3.614	MS	56,886	173,550	11/16/2017	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	59,800,487	107.7190	63,446,377	58,900,000	59,334,564		(92,996)			3.500	3.314	AO	412,300	2,061,500	06/16/2017	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	15,000,000	106.4400	15,966,034	15,000,000	15,000,000					3.248	3.248	AO	94,733	487,200	10/18/2016	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP SUBORD			2	2.A FE	10,190,000	109.4140	10,941,430	10,000,000	10,129,064		(23,491)			4.183	3.891	MN	41,830	418,300	04/18/2019	11/25/2027
06051G-GM-5	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	117.3340	29,333,428	25,000,000	25,000,000					4.244	4.244	AO	197,464	1,061,000	04/19/2017	04/24/2038
06051G-GR-4	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	50,000,000	107.6280	53,813,961	50,000,000	50,000,000					3.593	3.593	JJ	798,444	1,796,500	07/18/2017	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	116.7380	29,184,492	25,000,000	25,000,000					3.946	3.946	JJ	432,964	986,500	01/18/2018	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	35,231,696	106.7660	38,606,757	36,160,000	35,464,722		85,852			3.419	3.735	JD	37,776	1,236,310	03/25/2019	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	33,535,200	111.4940	37,462,035	33,600,000	33,551,040		5,365			4.271	4.294	JJ	629,830	1,435,056	12/20/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	1,625,000	110.1530	1,789,994	1,625,000	1,625,000					3.974	3.974	FA	25,831	64,578	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	20,000,000	106.9350	21,387,040	20,000,000	20,000,000					3.559	3.559	AO	134,451	711,800	04/17/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	64,000,000	114.8840	73,525,737	64,000,000	64,000,000					4.078	4.078	AO	492,985	2,609,920	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	7,633,360	105.4590	8,041,239	7,625,000	7,631,554		(757)			3.194	3.181	JJ	106,888	243,543	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	7,075,000	103.2550	7,305,274	7,075,000	7,075,000					2.884	2.771	AO	39,108	204,043	10/17/2019	10/22/2030
06406G-AA-9	BANK OF NY MELLON CORP SUBORD			1	1.F FE	12,086,690	106.4550	12,881,006	12,100,000	12,092,310		1,150			3.000	3.012	AO	60,500	363,000	10/24/2016	10/30/2028
06406H-CS-6	BANK OF NY MELLON CORP SR UNSEC			1	1.F FE	38,608,563	105.2440	40,782,000	38,750,000	38,715,990		15,362			3.650	3.694	FA	577,536	1,414,375	01/28/2014	02/04/2024
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B			1	1.F FE	4,840,574	109.0210	5,094,570	4,673,000	4,838,236		(2,338)			3.540	3.345	FA	62,494	82,712	04/14/2021	08/15/2050
06850#-AC-8	BARRIERSAFE SOLUTIONS INTL-INC B-SR-UNSEC			1	2.B	14,000,000	105.7680	14,807,520	14,000,000	14,000,000					4.530	4.530	AO	155,027	634,200	04/03/2014	04/03/2024
06850#-AD-6	BARRIERSAFE SOLUTIONS INTL-INC C-SR-UNSEC			1	2.B	12,000,000	108.8350	13,060,200	12,000,000	12,000,000					4.680	4.680	AO	137,280	561,600	04/03/2014	04/03/2026
06887#-AB-7	BARRY-WEHMILLER COS-INC. SR			1	2.C PL	32,000,000	103.8760	33,240,320	32,000,000	32,000,000					3.680	3.680	AO	287,858	1,177,600	10/03/2013	10/03/2023
06887#-AD-3	BARRY-WEHMILLER COS-INC. B-SR-UNSEC			1	2.C PL	20,000,000	105.2990	21,059,800	20,000,000	20,000,000					3.770	3.770	AO	150,800	754,000	04/07/2015	10/19/2027
06887#-AF-8	BARRY-WEHMILLER COS-INC. D-SR-UNSEC			1	2.C PL	20,000,000	105.4150	21,083,000	20,000,000	20,000,000					3.870	3.870	AO	154,800	774,000	04/07/2015	10/19/2030
070101-E#-3	BASIN ELECTRIC POWER COOP B-SR-SEC			1	1.F	12,368,760	128.9390	15,472,680	12,000,000	12,320,374		(7,182)			5.100	4.907	AO	153,000	612,000	02/19/2014	10/01/2049
070101-E*-7	BASIN ELECTRIC POWER COOP SR-SEC			1	1.F	40,000,000	129.8450	51,938,000	40,000,000	40,000,000					5.590	5.590	AO	391,300	2,236,000	10/21/2009	04/28/2040
070101-G@-3	BASIN ELECTRIC POWER COOP C-SR-SEC			1	1.G FE	75,000,000	124.7350	93,551,250	75,000,000	75,000,000					4.740	4.740	JD	158,000	3,555,000	07/07/2015	06/15/2044
07086*-AA-0	BATH COUNTY ENERGY-LLC SR-UNSEC				2.B PL	30,000,000	115.3800	34,614,000	30,000,000	30,000,000					4.590	4.616	MJSD	3,825	1,377,000	05/03/2018	05/03/2033
071813-CM-9	BAXTER INTERNATIONAL INC SERIES 144A			1	2.B FE	33,650,000	100.7240	33,893,734	33,650,000	33,650,000					2.272	2.271	JD	63,711		11/16/2021	12/01/2028
071813-CQ-0	BAXTER INTERNATIONAL INC SERIES 144A			1	2.B FE	28,748,850	101.0220	29,043,761	28,750,000	28,748,850					2.539	2.539	FA	60,830		11/16/2021	02/01/2032
072732-AC-4	BAYER CORP CO.GUARNT				2.B FE	29,375,050	121.7690	36,530,635	30,000,000	29,744,308		32,666			6.650	6.823	FA	753,667	1,995,000	04/04/2003	02/15/2028
07274E-AG-8	BAYER US FINANCE LLC CO.GUARNT			1	2.B FE	28,019,710	104.5190	29,552,742	28,275,000	28,195,326		26,987			3.375	3.483	AO	220,015	954,281	11/18/2014	10/08/2024
07274N-AN-3	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	23,510,636	116.7660	27,848,715	23,850,000	23,549,855		11,802			4.625	4.736	JD	18,384	1,103,063	06/28/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	10,613,364	122.9000	13,088,879	10,650,000	10,615,444		628			4.875	4.897	JD	8,653	519,188	06/18/2018	06/25/2048
07274N-AV-5	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	13,903,453	100.3030	14,945,092	14,900,000	14,710,320		340,635			2.200	4.625	JJ	151,152	327,800	07/12/2018	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	10,155,436	104.0540	11,029,720	10,600,000	10,294,872		109,311			3.375	4.590	JJ	164,963	357,750	07/12/2018	07/15/2024
07274N-AZ-6	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	15,946,000	111.8300	19,011,143	17,000,000	15,946,000					4.200	4.971	JJ	329,233	714,000	07/12/2018	07/15/2034
07274N-BC-6	BAYER US FINANCE II LLC CO.GUARNT				2.B FE	3,859,835	127.2610	4,454,137	3,500,000	3,819,557		(12,415)			5.875	5.046	AO	43,410	205,625	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	18,986,823	101.4520	23,228,444	22,896,000	18,986,823					3.600	4.968	JJ	380,074	824,256	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	33,956,539	115.5560	40,444,620	35,000,000	34,038,206		24,284			4.650	4.855	MN	207,958	1,627,500	07/12/2018	11/15/2043
07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	45,815,569	107.6000	55,862,472	51,917,000	46,248,615		131,406			3.950	4.728	AO	432,930	2,050,722	07/30/2018	04/15/2045
07330M-AA-5	BRANCH BANKING & TRUST SUBORD			1	1.F FE	39,902,400	108.9780	43,591,107	40,000,000	39,957,181		8,798			3.800	3.827	AO	253,333	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST SUBORD			1	1.F FE	46,402,628	107.1260	49,894,092	46,575,000	46,503,537		17,665			3.625	3.670	MS	492,434	1,688,344	09/16/2015	09/16/2025
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1.F FE	1,896,770	103.0240	1,957,462	1,900,000	1,898,066		633			2.150	2.186	JD	2,837	40,850	12/03/2019	12/06/2024
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR			1	2.C PL	40,478,524	110.2880	44,642,954	40,478,524	40,478,524					4.890	4.922	MJSD	5,498	1,979,400	09/04/2015	10/08/2025
075887-AQ-2	BECTON DICKINSON SR UNSEC				2.C FE	8,626,207	125.2600	12,526,021	10,000,000	9,371,948		70,253			6.700	7.944	FA	279,167	670,000	04/30/2004	08/01/2028
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	9,137,189	106.2930	9,682,250	9,109,000	9,117,314		(3,005)			3.734	3.697	JD	15,117	340,130	08/19/2015	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-BW-8	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	25,526,256	108.9770	28,420,187	26,079,000	25,711,188		58,999			3.700	3.990	JD	67,009	964,923	09/26/2018	06/06/2027
075887-CL-1	BECTON DICKINSON AND CO			1	2.C FE	26,785,737	96.1290	26,706,543	27,782,000	26,804,409		18,672			1.957	2.389	FA	211,436		10/20/2021	02/11/2031
081437-AS-4	BEMIS COMPANY INC				2.B FE	11,202,425	103.6990	12,029,131	11,600,000	11,301,486		58,453			3.100	3.702	MS	105,882	359,600	04/23/2020	09/15/2026
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	9,900,800	100.3560	9,910,191	9,875,000	9,897,180		(2,375)			2.630	2.600	JD	8,657	259,713	06/12/2020	06/19/2030
084423-AP-7	BERKLEY -WR CORP SR UNSEC			1	2.A FE	19,601,550	132.8900	26,578,050	20,000,000	19,705,916		10,893			6.250	6.401	FA	472,222	1,250,000	09/21/2007	02/15/2037
084423-AS-1	BERKLEY -WR CORP SR UNSEC			1	2.A FE	19,674,950	100.7920	19,906,394	19,750,000	19,748,131		9,079			4.625	4.673	MS	268,957	913,438	03/13/2012	03/15/2022
084423-AT-9	BERKLEY -WR CORP SR UNSEC			1	2.A FE	34,723,450	124.3750	43,531,173	35,000,000	34,760,105		5,778			4.750	4.800	FA	692,708	1,662,500	08/04/2014	08/01/2044
084423-AU-6	BERKLEY WR CORPORATION			1	2.A FE	29,715,090	114.4140	33,866,567	29,600,000	29,711,549		(2,421)			4.000	3.977	MN	161,156	1,184,000	06/03/2020	05/12/2050
084423-AV-4	BERKLEY WR CORPORATION			1	2.A FE	5,270,800	109.3060	5,465,319	5,000,000	5,269,824		(976)			3.550	3.265	MS	44,868		10/21/2021	03/30/2052
084423-AW-2	BERKLEY WR CORPORATION			1	2.A FE	27,866,367	94.9040	26,478,249	27,900,000	27,866,601		234			3.150	3.155	MS	258,773		09/17/2021	09/30/2061
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	12,149,990	110.4370	13,418,137	12,150,000	12,150,363		373			3.700	3.700	JJ	207,293	224,775	03/03/2021	07/15/2030
084659-AX-9	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	6,962,598	122.1580	8,551,094	7,000,000	6,963,412		814			4.250	4.282	AO	62,806	297,500	03/03/2021	10/15/2050
084664-BV-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			1	1.C FE	9,719,934	119.6470	11,725,388	9,800,000	9,733,595		1,855			4.300	4.349	MN	53,846	421,400	05/08/2013	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	16,167,613	121.3500	19,719,365	16,250,000	16,172,598		1,550			4.200	4.230	FA	257,833	682,500	08/07/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	12,002,543	122.7890	14,888,126	12,125,000	12,008,978		2,234			4.250	4.310	JJ	237,616	515,313	01/04/2019	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FIN			1	1.C FE	26,296,880	98.5300	25,519,208	25,900,000	26,291,410		(4,033)			2.850	2.772	AO	155,832	738,150	10/30/2020	10/15/2050
084670-CW-6	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	99.4430	8,644,987	8,693,384	8,693,384				(458,259)	0.437	0.437	AO	8,020	19,156	04/08/2021	04/15/2031
084670-CZ-9	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	99.5510	8,654,341	8,693,384	8,693,384				(458,259)	0.969	0.969	AO	17,784	42,476	04/08/2021	04/15/2041
08576P-AA-9	BERRY GLOBAL INC SECURED			1	3.B FE	5,562,000	101.5250	5,646,821	5,562,000	5,562,000					4.500	4.500	FA	94,554	250,290	01/19/2018	02/15/2026
08658E-AA-5	BESTFOODS SR UNSEC				1.F FE	1,805,552	126.7530	2,028,052	1,600,000	1,685,186		(11,029)			6.625	5.608	AO	22,378	106,000	12/15/2005	04/15/2028
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L			1	1.G FE	47,395,000	98.5840	46,723,680	47,395,000	47,395,000					3.080	3.080	JJ	182,471		11/02/2021	07/01/2051
08888@-AA-6	BIF II SAFE HARBOR HLDGS LLC				2.C PL	60,000,000	110.0920	66,055,200	60,000,000	60,000,000					4.610	4.638	MJSD	7,683	2,766,000	12/16/2016	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A			1	2.B FE	10,814,870	108.2250	11,904,747	11,000,000	10,816,871		2,001			4.000	4.098	MN	53,778	220,000	05/12/2021	05/17/2051
092113-AH-2	BLACK HILLS CORP SR UNSEC			1	2.A FE	16,497,098	105.0080	17,405,054	16,575,000	16,557,538		8,587			4.250	4.308	MN	60,660	704,438	11/14/2013	11/30/2023
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2.A FE	11,066,367	107.1750	11,896,460	11,100,000	11,084,824		3,399			3.950	3.987	JJ	202,174	438,450	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2.A FE	29,481,580	104.0150	30,521,134	29,343,000	29,411,937		(14,002)			3.150	3.094	JJ	426,207	924,305	10/12/2016	01/15/2027
092113-AR-0	BLACK HILLS CORP			1	2.A FE	34,493,208	103.8450	35,458,907	34,146,000	34,442,498		(35,678)			3.050	2.918	AO	219,862	1,041,453	06/12/2020	10/15/2029
092113-AT-6	BLACK HILLS CORP			1	2.A FE	16,320,135	98.8440	16,175,839	16,365,000	16,326,315		3,961			2.500	2.531	JD	18,183	409,125	06/12/2020	06/15/2030
092114-A*-8	BLACK HILLS POWER-INC. AG-SR-SEC			1	1.F	26,000,000	114.6450	29,807,700	26,000,000	26,000,000					4.430	4.430	AO	227,161	1,151,800	10/01/2014	10/20/2044
092114-AB-3	BLACK HILLS POWER INC 1ST MORTG			1	1.F FE	12,991,030	137.0820	17,820,605	13,000,000	12,993,037		211			6.125	6.130	MN	132,708	796,250	10/22/2009	11/01/2039
09247X-AJ-0	BLACKROCK INC SR UNSEC			1	1.D FE	7,385,573	101.2140	7,515,166	7,425,000	7,423,091		4,500			3.375	3.438	JD	20,883	250,594	05/22/2012	06/01/2022
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	35,757,995	108.6520	39,168,878	36,050,000	35,826,920		26,458			3.250	3.346	AO	198,525	1,171,625	04/17/2019	04/30/2029
09247X-AR-2	BLACKROCK INC			1	1.D FE	43,967,915	98.5430	43,482,121	44,125,000	43,989,649		13,521			1.900	1.937	JJ	356,309	838,375	04/27/2020	01/28/2031
09522*-AA-8	BLUE AND GOLD TENANT LLC SR-UNSEC				1.G PL	37,000,000	104.8620	38,798,940	37,000,000	37,000,000					3.650	3.649	MS	341,376	1,350,500	01/22/2020	03/31/2045
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B				1.B	12,541,110	104.8240	13,146,094	12,541,110	12,541,110					3.650	3.678	MON	20,344	452,002	09/28/2016	09/15/2025
097023-AG-0	BOEING CO SR UNSEC				2.C FE	25,081,681	146.5900	36,647,421	25,000,000	25,049,762		(3,103)			8.625	8.595	MN	275,521	2,156,250	12/19/1991	11/15/2031
097023-AH-8	BOEING CO SR UNSEC				2.C FE	50,339,000	115.8990	57,949,650	50,000,000	50,068,611		(22,739)			7.950	7.891	FA	1,501,667	3,975,000	10/06/1992	08/15/2024
097023-AM-7	BOEING CO SR UNSEC				2.C FE	8,947,075	117.3320	11,733,246	10,000,000	9,721,668		67,227			7.250	8.192	JD	32,222	725,000	10/26/1994	06/15/2025
097023-AS-4	BOEING CO SR UNSEC			1	2.C FE	16,234,780	134.4190	20,162,828	15,000,000	15,878,837		(31,505)			6.625	6.051	FA	375,417	993,750	01/03/2005	02/15/2038
097023-AU-9	BOEING CO SR UNSEC			1	2.C FE	10,830,440	126.3890	13,902,764	11,000,000	10,901,076		5,994			6.125	6.238	FA	254,528	673,750	02/25/2009	02/15/2033
097023-BK-0	BOEING CO SR UNSEC			1	2.C FE	9,632,411	100.2650	9,951,305	9,925,000	9,710,890		12,609			3.300	3.506	MS	109,175	327,525	02/18/2015	03/01/2035
097023-BL-8	BOEING CO SR UNSEC			1	2.C FE	13,621,260	96.7930	13,720,431	14,175,000	13,698,624		12,636			3.500	3.717	MS	165,375	496,125	06/22/2015	03/01/2045
097023-BZ-7	BOEING CO SR UNSEC			1	2.C FE	1,206,205	99.0280	1,287,364	1,300,000	1,212,955		1,847			3.625	4.042	MS	15,708	47,125	02/21/2018	03/01/2048
097023-CB-9	BOEING CO SR UNSEC			2	2.C FE	2,146,659	103.7890	2,387,140	2,300,000	2,155,313		2,853			3.850	4.245	MN	14,758	88,550	10/29/2018	11/01/2048
097023-CD-5	BOEING CO SR UNSEC			2	2.C FE	15,000,880	102.9180	15,643,578	15,200,000	15,049,183		18,340			3.200	3.357	MS	162,133	486,400	04/30/2019	03/01/2029
097023-CF-0	BOEING CO SR UNSEC			2	2.C FE	1,505,338	100.4280	1,581,741	1,575,000	1,507,510		772			3.825	4.049	MS	20,081	60,244	02/13/2019	03/01/2059
097023-CJ-2	BOEING CO SR UNSEC			2	2.C FE	15,152,880	104.7610	15,923,732	15,200,000	15,159,504		2,564			3.600	3.627	MN	91,200	547,200	04/30/2019	05/01/2034
097023-CP-8	BOEING CO SR UNSEC			2	2.C FE	25,035,632	100.7650	25,266,701	25,075,000	25,040,568		2,080			3.250	3.263	FA	339,557	814,938	07/29/2019	02/01/2035
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC				1.G FE	15,632,307	103.0440	16,108,155	15,632,307	15,632,307					3.650	3.678	MON	25,359	570,579	06/30/2020	06/15/2040
09951L-AA-1	BOOZ ALLEN HAMILTON INC SERIES 144A			1	3.C FE	3,562,000	101.7500	3,624,335	3,562,000	3,562,000					3.875	3.875	MS	46,009	140,711	08/12/2020	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A			1	3.C FE	6,943,750	103.2890	7,075,262	6,850,000	6,940,373		(3,377)			4.000	3.679	JJ	147,656		10/18/2021	07/01/2029
099724-AJ-5	BORGWARNER INC SR UNSEC			1	2.A FE	11,776,164	105.3470	12,430,956	11,800,000	11,791,476		2,480			3.375	3.399	MS	117,263	398,250	03/09/2015	03/15/2025
099724-AL-0	BORGWARNER INC			1	2.A FE	7,030,190	103.3120	7,283,512	7,050,000	7,034,231		2,626			2.650	2.694	JJ	93,413	193,053	06/16/2020	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
100743-AJ-2	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	20,000,000	113.5550	22,710,912	20,000,000	20,000,000					4.487	4.487	FA	339,018	897,400	02/14/2012	02/15/2042
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	8,417,081	103.7490	8,740,822	8,425,000	8,420,265		764			3.150	3.161	FA	110,578	265,388	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	2.A FE	5,600,000	101.9290	5,708,016	5,600,000	5,600,000					3.001	3.001	FA	70,023	168,056	07/24/2019	08/01/2029
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	16,542,814	102.8640	17,564,056	17,075,000	16,970,599		59,417			3.125	3.505	MS	177,865	533,594	09/13/2013	09/01/2023
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	20,033,590	104.5830	21,047,261	20,125,000	20,104,127		9,441			3.800	3.852	FA	318,646	764,750	07/23/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	14,906,346	107.1290	16,015,807	14,950,000	14,930,353		4,381			3.650	3.685	FA	227,365	545,675	01/08/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	9,160,200	104.0540	10,405,397	10,000,000	9,450,429		103,096			2.750	4.034	AO	68,750	275,000	01/30/2019	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	17,058,447	104.7010	17,903,840	17,100,000	17,081,365		5,747			3.200	3.238	JJ	252,320	547,200	11/17/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	18,134,662	112.6980	20,511,035	18,200,000	18,151,881		5,803			4.500	4.545	JD	68,250	819,000	11/13/2018	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	13,874,285	106.1400	14,753,397	13,900,000	13,879,992		2,314			3.400	3.422	JD	13,128	472,600	06/12/2019	06/21/2029
10112R-BD-5	BOSTON PROPERTIES LP			1	2.A FE	24,712,875	104.7700	25,930,555	24,750,000	24,717,100		3,050			3.250	3.267	JJ	337,391	804,375	05/01/2020	01/30/2031
10112R-BE-3	BOSTON PROPERTIES INC			1	2.A FE	20,384,400	99.2520	19,850,448	20,000,000	20,370,989		(13,411)			2.550	2.341	AO	127,500	276,250	08/23/2021	04/01/2032
10112R-BF-0	BOSTON PROPERTIES LP			1	2.A FE	14,993,850	96.8380	14,525,705	15,000,000	14,993,969		119			2.450	2.454	AO	93,917		09/15/2021	10/01/2033
101137-AX-5	BOSTON SCIENTIFIC CORP SR UNSEC			2	2.B FE	16,419,644	111.0470	18,295,068	16,475,000	16,433,315		4,927			4.000	4.041	MS	219,667	659,000	02/21/2019	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.B FE	42,615,280	101.9410	42,815,224	42,000,000	42,535,019		(55,130)			2.650	2.474	JD	92,750	1,113,000	04/19/2021	06/01/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC				2.C PL	63,894,046	102.3950	65,424,308	63,894,046	63,894,046					3.920	3.921	JD	6,957	2,510,673	12/16/2019	09/30/2038
10334#-AA-0	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	20,000,000	106.1280	21,225,600	20,000,000	20,000,000					4.140	4.140	FA	328,900	828,000	04/10/2018	02/08/2026
10334#-AC-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	7,000,000	108.0390	7,562,730	7,000,000	7,000,000					4.300	4.300	FA	119,564	301,000	04/10/2018	02/08/2028
10334#-AG-7	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	109.4660	32,839,800	30,000,000	30,000,000					4.640	4.640	MS	421,467	1,392,000	03/13/2019	03/12/2027
10334#-AH-5	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	103.6610	31,098,300	30,000,000	30,000,000					3.530	3.530	FA	405,950	1,059,000	02/13/2020	08/13/2028
10334#-AL-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	15,000,000	102.8750	15,431,250	15,000,000	15,000,000					3.160	3.160	JD	10,533	475,317	12/22/2020	12/23/2027
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	11,658,063	105.7590	13,008,355	12,300,000	11,901,057		82,762			3.119	3.940	MN	60,743	383,637	12/14/2018	05/04/2026
105340-AM-5	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	22,500,625	102.3830	23,021,757	22,486,000	22,491,848		(9,736)			3.950	3.905	FA	335,541	888,197	06/09/2017	02/15/2023
105340-AN-3	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	28,121,986	105.6110	29,659,873	28,084,000	28,101,258		(8,113)			4.100	4.068	AO	287,861	1,151,444	10/13/2016	10/01/2024
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	34,585,512	111.4760	38,343,353	34,396,000	34,584,558		(23,144)			4.550	4.457	AO	391,255	1,565,018	06/18/2020	10/01/2029
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	16,973,170	107.4800	18,594,024	17,300,000	17,084,710		31,392			3.950	4.190	MN	87,317	683,350	05/15/2018	11/15/2027
10567@-AA-0	BRAVES STADIUM CO-LLC			1	2.C PL	46,224,264	102.4200	47,342,891	46,224,264	46,224,264					3.770	3.770	MS	440,504	1,742,655	10/13/2016	09/30/2041
10805@-AA-2	BRIDGE INVESTMENT GROUP LLC				1.G PL	21,000,000	106.7620	22,420,020	21,000,000	21,000,000					3.900	3.892	JJ	361,725	819,000	07/22/2020	07/22/2025
10805@-AB-0	BRIDGE INV GROUP LLC SR-UNSEC				1.G PL	35,000,000	109.8230	38,438,050	35,000,000	35,000,000					4.150	4.150	JJ	641,521	1,452,500	07/22/2020	07/22/2027
110122-AU-2	BRISTOL-MYERS SQUIBB CO SR UNSEC			1	1.F FE	30,118,189	106.4300	34,222,704	32,155,000	30,525,144		52,509			3.250	3.600	FA	435,432	1,045,038	06/16/2017	08/01/2042
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	7,383,021	107.5330	7,957,448	7,400,000	7,387,027		2,649			3.200	3.243	JD	10,524	236,800	07/15/2020	06/15/2026
110122-CP-1	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	25,065,711	109.5000	27,621,478	25,225,000	25,088,449		15,518			3.400	3.482	JJ	369,266	857,650	07/15/2020	07/26/2029
110122-CQ-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,977,236	118.2850	8,279,971	7,000,000	6,978,631		644			4.125	4.150	JD	12,833	288,750	07/15/2020	06/15/2039
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	38,951,641	108.2180	39,517,851	36,517,000	38,251,532		(485,774)			3.875	2.401	FA	534,568	1,415,034	07/15/2020	08/15/2025
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	32,222,126	109.1310	33,393,946	30,600,000	31,916,884		(209,893)			3.450	2.621	MN	134,895	1,055,700	07/15/2020	11/15/2027
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	34,756,687	111.4580	35,666,400	32,000,000	34,255,517		(348,649)			3.900	2.599	FA	454,133	1,248,000	07/15/2020	02/20/2028
110122-DR-6	BRISTOL MYERS SQUIBB CO			1	1.F FE	29,880,311	94.8310	28,401,823	29,950,000	29,886,255		5,609			2.350	2.364	MN	93,843	703,825	11/10/2020	11/13/2040
110122-DS-4	BRISTOL MYERS SQUIBB CO			1	1.F FE	21,345,750	94.5970	20,101,858	21,250,000	21,343,559		(2,156)			2.550	2.528	MN	72,250	541,875	12/14/2020	11/13/2050
11120V-AA-1	BRIXMOR OPERATING PART SR UNSEC			1	2.C FE	59,475,153	105.7270	63,235,552	59,810,000	59,680,591		38,544			3.850	3.925	FA	959,452	2,302,685	06/15/2016	02/01/2025
11120V-AC-7	BRIXMOR OPERATING PART SR UNSEC			1	2.C FE	20,353,762	108.3160	22,096,545	20,400,000	20,376,258		4,412			4.125	4.152	JD	37,400	841,500	06/22/2016	06/15/2026
11120V-AE-3	BRIXMOR OPERATING PART SR UNSEC			1	2.C FE	13,082,598	107.9770	14,927,811	13,825,000	13,353,398		78,473			3.900	4.646	MS	158,757	539,175	05/03/2018	03/15/2027
11120V-AF-0	BRIXMOR OPERATING PART SR UNSEC			1	2.C FE	9,957,600	104.7700	10,476,954	10,000,000	9,983,976		6,128			3.650	3.719	JD	16,222	365,000	05/31/2017	06/15/2024
11120V-AJ-2	BRIXMOR OPERATING PART			1	2.C FE	14,467,984	109.1180	15,440,244	14,150,000	14,453,266		(16,133)			4.050	3.734	JJ	286,538	538,667	06/22/2021	07/01/2030
11120V-AK-9	BRIXMOR OPERATING PART			1	2.C FE	12,632,994	99.4680	12,562,757	12,630,000	12,633,355		361			2.250	2.245	AO	71,044	32,831	10/26/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PART				2.C FE	20,780,488	97.8590	20,403,528	20,850,000	20,782,017		1,530			2.500	2.538	FA	195,469		09/29/2021	08/16/2031
11134#-AA-0	BROADSTONE NET LEASE-LLC				2.B FE	35,000,000	109.4870	38,320,450	35,000,000	35,000,000					4.840	4.840	AO	343,506	1,694,000	04/18/2017	04/18/2027
11134#-AB-8	BROADSTONE NET LEASE-LLC SR-UNSEC				2.B FE	70,000,000	112.7730	78,941,100	70,000,000	70,000,000					5.090	5.090	JJ	1,771,603	3,563,000	09/13/2018	07/02/2028
11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	41,791,289	108.4290	44,998,098	41,500,000	41,670,201		(32,779)			3.875	3.779	JJ	741,524	1,608,125	02/07/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	42,346,688	106.8230	45,212,787	42,325,000	42,342,886		(2,679)			3.500	3.492	JJ	683,078	1,481,375	02/07/2018	01/15/2028
11135F-AL-5	BROADCOM INC SERIES WI			1	2.C FE	4,684,367	109.6300	5,141,648	4,690,000	4,685,225		607			4.110	4.128	MS	56,757	192,760	08/07/2020	09/15/2028
11135F-AQ-4	BROADCOM INC SERIES WI			1	2.C FE	7,983,320	110.9060	8,863,577	7,992,000	7,987,638		2,899			4.150	4.157	MN	42,380	331,668	08/07/2020	11/15/2030
11135F-BP-5	BROADCOM INC SERIES 144A			1	2.C FE	1,354,512	100.5960	1,369,109	1,361,000	1,354,575		63			3.137	3.179	MN	5,455	5,337	09/24/2021	11/15/2035
11135F-BQ-3	BROADCOM INC SERIES 144A			1	2.C FE	431,007	99.8260	432,246	433,000	431,023		16			3.187	3.226	MN	1,763	1,725	09/24/2021	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC			1	2.C PL	21,781,407	110.0820	23,977,408	21,781,407	21,781,407					4.820	4.821	JD	2,916	1,049,864	10/30/2014	06/30/2039
11283#-AB-7	BROOKFIELD POWER NY FINANCE L. 2-SR-SEC			1	2.B PL	10,000,000	113.8620	11,386,200	10,000,000	10,000,000					5.910	5.910	JD	24,625	591,000	12/16/2005	12/16/2025
11283#-AE-1	BROOKFIELD POWER NY FINANCE L. SR-SEC				2.B PL	60,000,000	109.7390	65,843,400	60,000,000	60,000,000					4.290	4.290	JD	107,250	2,574,000	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL				2.B PL	43,750,000	111.3920	48,734,000	43,750,000	43,750,000					4.398	4.422	MJSD	5,345	1,924,125	07/10/2017	07/10/2032
114259-AN-4	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	20,000,000	105.1060	21,021,254	20,000,000	20,000,000					3.407	3.407	MS	210,098	681,400	03/07/2016	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	4,000,000	116.5680	4,662,713	4,000,000	4,000,000					4.504	4.504	MS	55,549	180,160	03/07/2016	03/10/2046
114259-AT-1	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	10,000,000	107.6370	10,763,722	10,000,000	10,000,000					3.865	3.865	MS	125,613	386,500	02/27/2019	03/04/2029
114259-AU-8	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	15,000,000	117.4830	17,622,491	15,000,000	15,000,000					4.487	4.487	MS	218,741	673,050	02/27/2019	03/04/2049
12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	19,932,600	138.8060	27,761,279	20,000,000	19,946,132		1,621			5.750	5.774	MN	191,667	1,150,000	05/12/2010	05/01/2040
12189L-AC-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	10,765,059	129.7640	14,617,882	11,265,000	10,864,276		11,776			5.050	5.349	MS	189,628	568,883	05/16/2011	03/01/2041
12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	25,918,880	134.9930	35,098,295	26,000,000	25,934,975		1,856			5.400	5.421	JD	117,000	1,404,000	05/16/2011	06/01/2041
12189L-AG-6	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	4,993,550	127.9550	6,397,769	5,000,000	4,994,991		147			4.950	4.958	MS	72,875	247,500	08/17/2011	09/15/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	14,937,750	121.6890	18,253,420	15,000,000	14,950,268		1,499			4.400	4.425	MS	194,333	660,000	02/28/2012	03/15/2042
12189L-AT-8	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.G FE	2,893,359	105.4170	3,057,084	2,900,000	2,898,022		698			3.400	3.427	MS	32,867	98,600	08/11/2014	09/01/2024
12189L-AU-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.G FE	4,972,300	126.1160	6,305,799	5,000,000	4,976,173		589			4.550	4.584	MS	75,833	227,500	08/11/2014	09/01/2044
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSEC			2	1.G FE	7,245,396	123.0180	8,980,304	7,300,000	7,248,407		1,018			4.150	4.194	JD	13,464	302,950	07/25/2018	12/15/2048
12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC				1.D FE	15,924,750	144.5850	21,687,791	15,000,000	15,644,786		(24,363)			6.530	6.098	JJ	451,658	979,500	04/25/2003	07/15/2037
12189T-AA-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	31,506,650	121.0170	42,355,793	35,000,000	33,975,023		213,206			7.000	7.876	JD	108,889	2,450,000	06/07/1996	12/15/2025
12189T-AG-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	11,635,920	125.9010	15,108,062	12,000,000	11,852,734		19,410			6.875	7.133	JD	68,750	825,000	03/15/2002	12/01/2027
12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC				1.D FE	23,950,194	133.3530	29,337,730	22,000,000	22,877,614		(93,339)			7.082	6.385	MN	207,739	1,558,040	01/03/2005	05/13/2029
12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	4,081,359	129.3130	4,849,239	3,750,000	3,898,823		(16,060)			6.750	6.062	MS	74,531	253,125	01/03/2005	03/15/2029
12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	19,902,510	141.9660	28,393,173	20,000,000	19,931,267		2,814			6.200	6.236	FA	468,444	1,240,000	08/14/2006	08/15/2036
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	9,991,300	141.6850	14,168,452	10,000,000	9,994,079		227			6.150	6.156	MN	102,500	615,000	04/10/2007	05/01/2037
122014-AL-7	BURLINGTON RESOURCES CO.GUARNT			1	1.G FE	5,879,484	130.2230	6,641,396	5,100,000	5,447,812		(37,591)			7.375	6.182	MS	125,375	376,125	04/24/2003	03/01/2029
12201P-AN-6	BURLINGTON RESOURCES CO.GUARNT			1	1.G FE	16,631,271	143.4480	22,578,770	15,740,000	16,402,481		(46,266)			7.400	6.936	JD	97,063	1,164,760	03/22/2004	12/01/2031
124857-AM-5	CBS CORP CO.GUARNT			1	2.B FE	10,015,700	105.8710	10,587,052	10,000,000	10,004,878		(1,767)			3.700	3.680	FA	139,778	370,000	12/19/2014	08/15/2024
124857-AP-8	CBS CORP CO.GUARNT			1	2.B FE	24,804,776	105.4700	26,314,765	24,950,000	24,900,201		15,243			3.500	3.570	JJ	402,665	873,250	05/09/2017	01/15/2025
124857-AQ-6	CBS CORP CO.GUARNT			1	2.B FE	15,670,033	107.9670	17,247,800	15,975,000	15,838,088		30,478			4.000	4.233	JJ	294,650	639,000	01/25/2016	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT			1	2.B FE	17,470,758	104.1330	19,186,473	18,425,000	17,896,162		93,682			2.900	3.524	JJ	246,383	534,325	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2.B FE	19,685,819	106.4340	21,334,700	20,045,000	19,818,405		32,488			3.375	3.582	FA	255,574	676,519	10/18/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2.B FE	984,449	108.4580	1,084,575	1,000,000	988,865		1,501			3.700	3.898	JD	3,083	37,000	12/13/2018	06/01/2028
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC			1	3.B PL	19,970,572	91.5830	18,289,649	19,970,572	19,970,572					4.780	4.781	JD	2,652	954,593	04/11/2013	06/30/2037
12524@-AA-8	CED WIND HLDGS-LLC				2.C	16,919,217	105.9190	17,920,665	16,919,217	16,919,217					4.410	4.413	JD	2,073	746,137	09/28/2018	12/31/2028
125509-AZ-2	CIGNA HOLDING CO CO.GUARNT				2.B FE	20,009,456	129.2650	25,966,842	20,088,000	20,058,538		4,257			7.875	7.909	MN	202,136	1,581,930	05/16/1997	05/15/2027
125523-AJ-9	CIGNA CORP CO.GUARNT			2	2.A FE	16,956,668	123.0000	20,910,014	17,000,000	16,960,431		1,524			4.800	4.821	FA	308,267	816,000	08/27/2019	08/15/2038
125523-AK-6	CIGNA CORP CO.GUARNT			2	2.A FE	17,937,574	129.2130	23,258,251	18,000,000	17,941,198		1,029			4.900	4.922	JD	39,200	882,000	08/27/2019	12/15/2048
125523-CB-4	CIGNA CORP NEW GLBL NT				2.A FE	64,900,258	107.3980	67,982,793	63,300,000	64,586,057		(222,132)			3.400	2.973	MS	717,400	2,152,200	07/14/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW GLBL NT			1	2.B FE	6,941,938	100.5140	6,985,723	6,950,000	6,942,568		630			2.375	2.388	MS	48,602	88,033	03/01/2021	03/15/2031
125523-CQ-1	CIGNA CORP NEW GLBL NT			1	2.B FE	13,824,662	104.5620	14,534,137	13,900,000	13,826,018		1,356			3.400	3.429	MS	139,154	252,053	03/01/2021	03/15/2051
12592B-AK-0	CNH INDUSTRIAL CAP LLC				2.C FE	7,328,538	101.3010	7,470,954	7,375,000	7,351,351		15,449			1.950	2.168	JJ	71,507	143,813	06/23/2020	07/02/2023
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC						0.0000					15,176			14.000	0.000	MJSD				01/09/2024
12610#-AA-1	CBRE U.S. CORE PARTNERS REIT O A-SR-UNSEC				2.B	55,000,000	106.3600	58,498,000	55,000,000	55,000,000					3.380	3.380	AO	314,997	1,859,000	10/30/2019	10/30/2029
12610#-AB-9	CBRE U.S. CORE PARTNERS REIT O B-SR-UNSEC				2.B	20,000,000	104.5470	20,909,400	20,000,000	20,000,000					3.480	3.480	AO	117,933	696,000	10/30/2019	10/30/2031
126117-AS-9	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	47,712,029	105.5050	49,661,091	47,070,000	47,283,080		(94,677)			3.950	3.727	MN	237,573	1,859,265	06/08/2017	05/15/2024
126117-AT-7	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	19,995,000	110.3440	22,068,815	20,000,000	19,997,743		483			4.500	4.503	MS	300,000	900,000	02/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	63,819,228	107.5250	68,359,259	63,575,000	63,782,334		(35,781)			3.450	3.381	FA	828,594	2,193,338	06/03/2020	08/15/2027
126117-AV-2	CNA FINANCIAL CORP SR UNSEC			2	2.B FE	34,591,756	110.6770	38,294,370	34,600,000	34,593,512		750			3.900	3.903	MN	224,900	1,349,400	05/02/2019	05/01/2029
126117-AW-0	CNA FINANCIAL CORP			1	2.A FE	32,016,621	96.8290	31,396,730	32,425,000	32,029,664		12,225			2.050	2.206	FA	251,114	287,283	09/28/2021	08/15/2030
12626P-AM-5	CRH AMERICA INC CO.GUARNT			1	2.A FE	51,121,229	106.8290	54,835,379	51,330,000	51,249,284		21,899			3.875	3.925	MN	237,579	1,989,038	11/06/2015	05/18/2025
126307-AQ-0	CSC HOLDINGS LLC CO.GUARNT			1	3.C FE	4,850,000	103.3750	5,013,688	4,850,000	4,850,000					5.500	5.500	AO	56,314	266,750	09/09/2016	04/15/2027
12636Y-AA-0	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	9,877,465	106.7280	10,619,425	9,950,000	9,908,076		7,008			3.400	3.487	MN	48,866	338,300	05/02/2017	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	13,356,364	119.4650	15,411,044	12,900,000	13,318,853		(9,463)			4.400	4.188	MN	81,987	567,600	10/17/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	36,052,515	110.2000	40,222,929	36,500,000	36,191,568		42,282			3.950	4.104	AO	348,423	1,441,750	09/14/2018	04/04/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12636Y-AD-4	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	2,360,710	121.9400	3,048,512	2,500,000	2,368,666		2,437			4.500	4.856	AO	27,188	112,500	08/09/2018	04/04/2048
126408-GK-3	CSX CORP SR UNSEC			1	2.A FE	26,008,900	140.1690	37,845,606	27,000,000	26,274,221		27,164			6.150	6.428	MN	276,750	1,660,500	10/02/2007	05/01/2037
126408-GS-6	CSX CORP SR UNSEC			1	2.A FE	28,534,751	142.4640	42,739,121	30,000,000	28,810,461		33,004			6.220	6.598	AO	311,000	1,866,000	03/24/2010	04/30/2040
126408-GU-1	CSX CORP SR UNSEC			1	2.A FE	36,053,915	133.0620	48,235,054	36,250,000	36,093,192		4,457			5.500	5.537	AO	420,903	1,993,750	05/25/2011	04/15/2041
126408-GX-5	CSX CORP SR UNSEC			1	2.A FE	29,878,598	118.2000	35,460,134	30,000,000	29,901,215		2,753			4.400	4.424	MS	440,000	1,320,000	02/24/2012	03/01/2043
126408-GY-3	CSX CORP SR UNSEC			1	2.A FE	24,427,929	115.6960	28,420,780	24,565,000	24,444,644		2,996			4.100	4.133	MS	296,554	1,007,165	07/16/2014	03/15/2044
126408-HA-4	CSX CORP SR UNSEC			1	2.A FE	14,900,550	125.8110	18,871,614	15,000,000	14,908,601		1,210			4.500	4.536	FA	281,250	675,000	07/16/2014	08/01/2054
126408-HC-0	CSX CORP SR UNSEC			1	2.A FE	19,819,600	117.4180	23,483,595	20,000,000	19,838,051		3,037			3.950	3.998	MN	131,667	790,000	04/16/2015	05/01/2050
126408-HF-3	CSX CORP SR UNSEC			1	2.A FE	32,166,455	112.3950	36,494,736	32,470,000	32,197,827		6,431			3.800	3.853	MN	205,643	1,233,860	10/27/2016	11/01/2046
126408-HM-8	CSX CORP SR UNSEC			2	2.A FE	20,580,800	112.4250	22,485,020	20,000,000	20,431,003		(52,915)			4.250	3.894	MS	250,278	850,000	02/21/2019	03/15/2029
126408-HT-3	CSX CORP			1	2.A FE	28,863,958	92.3900	26,977,870	29,200,000	28,871,500		7,209			2.500	2.555	MN	93,278	679,306	12/16/2020	05/15/2051
126410-LL-1	CSX TRANSPORTATION INC SR UNSEC				1.G FE	2,130,806	162.4560	2,729,258	1,680,000	2,040,717		(8,090)			7.875	6.068	MN	16,905	132,300	01/03/2005	05/15/2043
12641L-BU-6	CSX CORP SR UNSEC			1	2.A FE	3,578,913	128.7710	4,165,736	3,235,000	3,407,715		(19,757)			6.800	5.850	JD	18,332	219,980	06/15/2010	12/01/2028
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A			1	3.A FE	5,615,000	102.0000	5,727,300	5,615,000	5,615,000					3.875	3.875	JD	604	116,648	06/03/2021	06/30/2028
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	35,811,080	107.4690	38,876,834	36,175,000	36,029,005		37,542			3.875	3.998	JJ	626,908	1,401,781	07/13/2015	07/20/2025
126650-CM-0	CVS HEALTH CORP SR UNSEC			1	2.B FE	14,372,678	122.2650	17,850,686	14,600,000	14,423,276		8,939			4.875	4.999	JJ	318,310	711,750	07/13/2015	07/20/2035
126650-CZ-1	CVS HEALTH CORP SR UNSEC			2	2.B FE	10,317,500	130.7440	13,074,379	10,000,000	10,299,590		(5,786)			5.050	4.845	MS	134,667	505,000	07/30/2018	03/25/2048
126650-DR-8	CVS HEALTH CORP			1	2.B FE	19,873,800	97.9270	19,585,350	20,000,000	19,878,057		4,257			2.125	2.195	MS	157,014		08/09/2021	09/15/2031
12684#-AA-2	CSCC LLC SR			1	2.B PL	43,664,505	103.4640	45,177,043	43,664,505	43,664,505					3.790	3.808	MJSD	4,597	1,654,885	08/21/2015	06/30/2032
12684#-AB-0	CSCC LLC B-SR-SEC				2.B PL	14,482,788	102.4080	14,831,533	14,482,788	14,482,788					3.450	3.464	MJSD	1,388	499,656	04/06/2020	06/30/2032
127097-AB-9	COTERRA ENERGY INC SERIES 144A			1	2.B FE	15,000,000	105.7520	15,862,850	15,000,000	15,000,000					4.375	4.375	JD	54,688	328,125	09/21/2021	06/01/2024
127097-AE-3	COTERRA ENERGY INC SERIES 144A			1	2.B FE	7,538,722	107.4620	8,113,414	7,550,000	7,539,379		657			3.900	3.929	MN	37,624	147,225	09/21/2021	05/15/2027
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC				1.G Z	15,750,600	109.4450	17,238,244	15,750,600	15,750,600					4.070	4.105	MON	28,491	634,559	02/16/2021	04/15/2046
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC				1.D	20,191,102	105.5690	21,315,544	20,191,102	20,191,102					3.500	3.526	MON	31,408	706,689	07/16/2020	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC				1.A FE	11,995,988	106.8850	12,821,912	11,995,988	11,995,988					3.750	3.779	MON	19,993	419,916	10/15/2021	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC				1.A	17,855,941	117.2160	20,930,020	17,855,941	17,855,941					3.850	3.881	MON	40,101	685,519	07/01/2020	06/10/2040
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C				1.G Z	2,118,917	126.9010	2,688,926	2,118,917	2,118,917					4.060	4.094	MON	5,018	93,373	12/10/2021	06/10/2039
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC				2.C Z	39,956,190	114.6170	45,796,586	39,956,190	39,956,190					4.184	4.184	MON	27,863	1,666,029	10/29/2020	04/25/2055
12732*-AA-8	(CHRISTIANA CARE) CTL PASS-THR SR-SEC				1.G Z	15,000,000	108.7040	16,305,600	15,000,000	15,000,000					3.380	3.404	MON	22,533	550,658	11/24/2020	02/15/2040
12737#-AB-7	CSFV CORE II, LLC				1.G PL	50,000,000	100.3500	50,175,000	50,000,000	50,000,000					2.920	2.920	AO	365,000	730,000	04/01/2021	04/01/2033
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS				1.D Z	26,128,844	112.2680	29,334,331	26,128,844	26,128,844					3.400	3.424	MON	39,484	618,786	12/01/2021	09/15/2042
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC				1.G Z	14,707,256	106.1560	15,612,635	14,707,256	14,707,256					3.357	3.381	MON	28,800	288,008	04/29/2021	10/20/2030
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS-				2.B	18,138,180	96.4830	17,500,260	18,138,180	18,138,180					3.115	3.115	MON	32,959	285,641	06/08/2021	04/10/2046
12743*-AB-3	CGA CAP CR LEASE-BKD PT TR SER				2.B	105,000,000	102.7090	107,844,450	105,000,000	105,000,000					3.606	3.606	MON	220,868	1,914,185	06/08/2021	04/10/2046
12744#-AA-0	INDUSTRIAL METALS MANUFACTURIN SR-UNSEC				1.F PL	7,500,000	111.0460	8,328,450	7,500,000	7,500,000					4.600	4.548	AUG	142,792		08/02/2021	07/28/2051
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.F Z	5,861,360	108.2680	6,300,679	5,819,521	5,858,736		(2,624)			3.150	3.034	MON	3,055	60,906	08/10/2021	05/25/2027
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.F Z	5,113,612	117.6970	5,849,217	4,969,724	5,112,594		(1,018)			3.530	3.404	MON	5,360	63,127	08/10/2021	02/20/2053
12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE				1.F Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					3.970	3.970	MON	44,111	19,299	12/08/2021	01/15/2055
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER				2.B Z	38,920,000	100.0000	38,920,000	38,920,000	38,920,000					3.349	3.372	MON	7,241		12/29/2021	03/10/2048
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC			1	1.G FE	11,222,520	138.3030	15,213,335	11,000,000	11,103,794		(11,200)			8.480	8.294	MS	274,658	932,800	10/14/1999	09/15/2028
13034V-AB-0	CALIFORNIA INSTITUTE OF UNSEC			1	1.D FE	67,132,500	129.8990	86,701,335	66,745,000	67,084,567		(8,338)			4.321	4.286	FA	1,201,688	2,884,051	09/01/2015	08/01/2045
130789-#B-6	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	22,000,000	100.7810	22,171,820	22,000,000	22,000,000					3.020	3.020	MN	92,278	332,200	05/11/2021	05/11/2061
130789-V@-6	CALIFORNIA WATER SERVICE CO SR				1.F Z	17,982,950	127.2540	25,450,800	20,000,000	18,763,133		87,611			6.020	6.908	FA	404,678	1,204,000	04/17/2009	08/31/2031
130789-W#-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	20,000,000	116.8730	23,374,600	20,000,000	20,000,000					4.310	4.310	AO	181,978	862,000	09/15/2015	10/16/2045
130789-Y@-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	25,000,000	114.6590	28,664,750	25,000,000	25,000,000					4.070	4.070	JD	56,528	1,017,500	06/11/2019	06/11/2049
131347-CK-0	CALPINE CORP SR SEC			1	3.A FE	11,348,617	102.5990	11,618,311	11,324,000	11,332,838		(3,358)			5.250	5.215	JD	49,542	594,510	09/16/2016	06/01/2026
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	35,535,191	101.5950	37,805,514	37,212,000	37,013,927		200,262			2.950	3.523	JD	48,789	1,097,754	11/21/2016	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	17,363,301	104.8680	18,051,952	17,214,000	17,256,071		(22,988)			4.250	4.104	JJ	337,347	731,595	09/12/2016	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	16,110,121	104.7580	17,002,217	16,230,000	16,192,714		12,918			3.500	3.590	MS	167,259	568,050	05/19/2015	09/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	14,184,806	112.1870	15,930,584	14,200,000	14,189,198		1,355			4.100	4.113	AO	122,909	582,200	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	16,458,915	106.3490	17,547,536	16,500,000	16,468,242		3,695			3.150	3.179	JJ	259,875	519,750	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	9,735,866	103.9950	9,622,656	9,253,000	9,677,255		(41,771)			2.800	2.181	MN	33,105	259,084	04/23/2021	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
134429-BJ-7	CAMPBELL SOUP CO			1	2.C FE	16,185,620	99.2760	15,884,173	16,000,000	16,156,837		(18,060)			2.375	2.241	AO	70,722	380,000	04/09/2021	04/24/2030
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC				1.D PL	72,275,229	116.2710	84,035,132	72,275,229	72,275,229					4.087	4.122	MON	131,284	2,953,889	05/15/2020	01/15/2052
14040H-BD-6	CAPITAL ONE FINANCIAL CO SR UNSEC				2.A FE	9,453,160	103.6230	10,362,322	10,000,000	9,905,532		61,803			3.500	4.177	JD	15,556	350,000	07/02/2013	06/15/2023
14040H-BF-1	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	19,981,800	105.3960	21,079,103	20,000,000	19,995,176		1,964			3.750	3.761	AO	139,583	750,000	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	19,858,800	104.7820	20,956,456	20,000,000	19,951,264		14,727			3.200	3.283	FA	259,556	640,000	02/06/2015	02/05/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2.B FE	48,334,591	107.2290	51,925,803	48,425,000	48,379,902		8,872			3.750	3.772	JJ	771,773	1,815,938	11/04/2016	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	20,036,490	108.2600	21,814,412	20,150,000	20,085,419		10,956			3.750	3.818	MS	235,083	755,625	08/09/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR UNSEC			2	2.A FE	21,956,440	108.8670	23,950,733	22,000,000	21,971,578		4,079			3.800	3.824	JJ	350,656	836,000	01/25/2018	01/31/2028
14040H-CD-5	CAPITAL ONE FINANCIAL CO			2	2.A FE	24,739,358	102.1630	25,285,383	24,750,000	24,745,078		3,514			2.600	2.615	MN	89,375	643,500	05/06/2020	05/11/2023
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	24,961,750	107.7250	26,931,143	25,000,000	24,969,867		5,001			3.650	3.675	MN	126,736	912,500	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CO			2	2.B FE	26,372,800	94.6710	24,969,363	26,375,000	26,372,800					2.359	2.281	JJ	262,701		07/28/2021	07/29/2032
14042O-NB-2	CAPITAL ONE BANK USA NA SUBORD				2.A FE	14,982,000	102.7680	15,415,140	15,000,000	14,996,564		2,956			3.375	3.396	FA	191,250	506,250	11/28/2016	02/15/2023
14075B-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik				5.C Z	0	0.0000					10,346			11.000	0.000	MJSD		(222)	09/30/2020	06/15/2024
14149Y-AY-4	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	24,770,950	102.6840	25,671,080	25,000,000	24,964,179		28,735			3.200	3.323	MS	235,556	800,000	09/11/2014	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	19,792,217	105.5320	21,000,797	19,900,000	19,864,996		11,389			3.500	3.565	MN	88,997	696,500	12/05/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	19,985,600	107.1820	21,436,462	20,000,000	19,993,798		1,534			3.750	3.759	MS	220,833	750,000	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	27,065,400	107.2480	28,957,090	27,000,000	27,037,762		(6,482)			3.410	3.381	JD	40,920	920,700	06/16/2017	06/15/2027
141781-G#-5	CARGILL-INC SR-SEC			1	1.F	700,000	105.6950	739,865	700,000	700,000					7.280	7.280	JD	142	50,960	06/30/1993	06/30/2023
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A			1	3.C FE	8,246,748	101.7720	8,319,861	8,175,000	8,222,132		(13,981)			4.750	4.536	JJ	165,033	388,313	01/17/2020	02/01/2028
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021			1	1.D FE	34,120,000	102.5530	34,991,131	34,120,000	34,120,000					3.147	3.147	JJ	190,890		10/20/2021	07/01/2051
143499-AA-9	CARNEGIE INSTITUTION WSH UNSEC			1	1.C FE	30,000,000	120.1900	36,057,120	30,000,000	30,000,000					4.241	4.241	JJ	636,150	1,272,300	05/08/2014	07/01/2054
143499-AB-7	CARNEGIE INSTITUTION WSH SERIES 2020			1	1.C FE	10,850,000	105.5250	11,449,449	10,850,000	10,850,000					3.224	3.224	JJ	174,902	349,804	06/03/2020	07/01/2049
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	20,653,440	131.8180	27,681,797	21,000,000	20,788,965		11,946			6.125	6.247	MS	378,729	1,286,250	09/08/2003	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	27,465,685	130.0460	36,543,065	28,100,000	27,646,744		19,933			5.700	5.869	AO	400,425	1,601,700	09/11/2009	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	12,999,998	141.2900	17,668,280	12,505,000	12,877,465		(13,294)			6.300	6.010	AO	196,954	787,815	02/27/2009	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	19,900,800	116.7560	23,351,201	20,000,000	19,920,605		2,448			4.100	4.129	MN	104,778	820,000	05/15/2012	05/15/2042
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI			1	2.C FE	28,535,163	101.5660	28,438,357	28,000,000	28,518,281		(17,004)			2.700	2.464	FA	285,600	374,190	09/22/2021	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP SERIES WI			1	2.C FE	25,166,833	102.1240	25,574,938	25,043,000	25,173,683		5,985			2.722	2.644	FA	257,520	409,470	10/08/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI			1	2.C FE	41,191,819	104.4820	41,792,694	40,000,000	41,160,974		(30,611)			3.377	3.155	AO	322,691	1,013,100	09/30/2021	04/05/2040
147339-G*-0	CASCADE NATURAL GAS CORP SR				2.A YE	25,140,000	105.6980	26,424,500	25,000,000	25,050,000		(12,495)			4.110	4.050	FA	365,333	1,027,500	10/30/2013	08/23/2025
147339-G@-8	CASCADE NATURAL GAS CORP SR				2.A YE	25,520,000	109.2420	27,310,500	25,000,000	25,271,936		(34,855)			4.360	4.171	FA	387,556	1,090,000	10/30/2013	08/23/2028
147339-J@-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.A	6,000,000	106.0350	6,362,100	6,000,000	6,000,000					3.820	3.820	JD	11,460	229,200	06/13/2019	06/13/2034
147339-K*-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.A YE	20,000,000	100.0390	20,007,800	20,000,000	20,000,000					3.580	3.580	JD	31,822	716,000	06/15/2020	06/15/2050
147528-G*-8	CASEY'S GENERAL STORES-INC.				2.B PL	20,000,000	105.0530	21,010,600	20,000,000	20,000,000					3.510	3.510	JD	35,100	702,000	06/13/2017	06/13/2025
147528-G@-6	CASEY'S GENERAL STORES-INC.				2.B PL	80,000,000	109.4060	87,524,800	80,000,000	80,000,000					3.770	3.770	FA	1,080,733	3,016,000	08/22/2017	08/22/2028
148888-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC				2.C PL	119,278,250	106.8970	127,504,871	119,278,250	119,278,250					4.000	4.019	MJSD	13,253	5,593,360	10/30/2020	11/30/2029
149123-BK-6	CATERPILLAR INC SR UNSEC			1	1.F FE	14,961,300	147.8670	22,180,012	15,000,000	14,969,233		673			6.950	6.969	MN	173,750	1,042,500	04/18/2002	05/01/2042
149123-BL-4	CATERPILLAR INC SR UNSEC			1	1.F FE	29,299,028	132.8200	50,912,498	38,332,000	31,930,509		264,357			5.300	7.236	MS	598,192	2,031,596	09/14/2005	09/15/2035
149123-BN-0	CATERPILLAR INC SR UNSEC			1	1.F FE	19,466,445	141.0960	27,513,687	19,500,000	19,476,830		961			6.050	6.062	FA	445,683	1,179,750	08/09/2006	08/15/2036
149123-BS-9	CATERPILLAR INC SR UNSEC			1	1.F FE	45,403,995	137.5720	62,595,279	45,500,000	45,422,900		2,256			5.200	5.214	MN	223,456	2,366,000	05/24/2011	05/27/2041
149123-CB-5	CATERPILLAR INC SR UNSEC			1	1.F FE	49,443,244	116.6750	64,299,748	55,110,000	50,247,229		141,094			3.803	4.461	FA	791,759	2,095,833	02/04/2016	08/15/2042
149123-CC-3	CATERPILLAR INC SR UNSEC			1	1.F FE	11,398,062	104.9570	11,965,116	11,400,000	11,399,498		200			3.400	3.402	MN	49,527	387,600	05/05/2014	05/15/2024
149123-CD-1	CATERPILLAR INC SR UNSEC			1	1.F FE	21,920,034	126.3930	27,901,326	22,075,000	21,943,121		3,436			4.300	4.342	MN	121,290	949,225	05/05/2014	05/15/2044
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020			1	1.G FE	119,999,069	102.6750	124,051,048	120,819,000	120,010,712		11,644			3.368	3.405	JJ	2,034,592	2,735,978	05/24/2021	07/01/2050
150190-AF-3	CEDAR FAIR CAN MAGNUM MI SERIES 144A			1	4.A FE	5,375,000	103.5000	5,563,125	5,375,000	5,375,000					5.500	5.500	MN	49,271	295,625	04/20/2020	05/01/2025
15089Q-AD-6	CELANESE US HOLDINGS LLC CO.GUARNT			1	2.B FE	25,987,500	103.2170	26,836,377	26,000,000	25,998,988		1,766			4.625	4.633	MS	354,069	1,202,500	03/29/2016	11/15/2022
15102#-AA-9	CELERION HLDGS-INC. SR-UNSEC				5.B GI	33,080,000	99.4920	33,329,820	33,500,000	33,154,348		74,348			10.750	11.407	MJSD	9,866	3,208,075	05/28/2021	05/02/2024
15135B-AT-8	CENTENE CORP SERIES WI			1	3.A FE	11,450,000	107.8460	12,348,367	11,450,000	11,450,000					4.625	4.625	JD	23,536	529,563	05/06/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1	3.A FE	30,991,875	101.6510	31,257,683	30,750,000	30,979,439		(12,229)			3.000	2.900	AO	194,750	651,667	10/26/2021	10/15/2030
15135B-AY-7	CENTENE CORP			1	3.A FE	13,130,000	98.5000	12,933,050	13,130,000	13,130,000					2.450	2.450	JJ	160,843		06/24/2021	07/15/2028
15189W-AL-4	CENTERPOINT ENERGY RES SR UNSEC			1	1.G FE	2,498,550	109.3210	2,733,020	2,500,000	2,499,034		134			4.000	4.007	AO	25,000	100,000	03/26/2018	04/01/2028
15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	12,311,554	138.9050	16,668,557	12,000,000	12,184,709		(11,364)			6.950	6.747	MS	245,567	834,000	01/03/2005	03/15/2033
15189X-AH-1	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	25,268,660	106.5610	26,922,579	25,265,000	25,263,612		806			5.600	5.604	JJ	707,420	1,414,840	10/23/2007	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	51,281,661	111.2020	57,268,809	51,500,000	51,324,044		5,630			3.550	3.573	FA	761,771	1,828,250	04/19/2016	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	24,731,250	125.4080	31,352,065	25,000,000	24,771,027		5,842			4.500	4.566	AO	281,250	1,125,000	03/12/2014	04/01/2044
15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD			1	1.F FE	27,550,381	100.7490	27,630,318	27,425,000	27,546,479		(2,798)			2.900	2.877	JJ	397,663	852,765	06/04/2020	07/01/2050
15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF			1	1.F FE	26,388,567	109.9090	27,724,510	25,225,000	26,384,502		(4,065)			3.350	3.102	AO	211,259	246,132	11/01/2021	04/01/2051
15189Y-AF-3	CENTERPOINT ENERGY RES			1	1.G FE	1,149,368	94.7130	1,089,197	1,150,000	1,149,518		138			1.750	1.755	AO	5,031	20,125	09/23/2020	10/01/2030
153609-G#-3	CENTRAL HUDSON Q-SR-UNSEC				1.G	12,000,000	100.0790	12,009,480	12,000,000	12,000,000					3.420	3.418	MN	53,580	410,400	05/14/2020	05/14/2050
153609-G*-7	CENTRAL HUDSON FORTIS Senior				1.G	27,000,000	106.8520	28,850,040	27,000,000	27,000,000					3.890	3.890	AO	183,803	1,050,300	10/28/2019	10/28/2049
153609-J*-4	CENTRAL HUDSON U-SR-UNSEC				1.G	13,000,000	102.7580	13,358,540	13,000,000	13,000,000					3.290	3.290	MS	338,596	222,300	03/16/2021	03/16/2051
154051-F*-2	CENTRAL MAINE POWER CO E-SR-SEC			1	1.F	68,000,000	120.1650	81,712,200	68,000,000	68,000,000					4.450	4.450	JJ	1,395,322	3,026,000	01/15/2013	01/15/2043
15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC				1.G FE	25,000,000	120.3480	30,086,936	25,000,000	25,000,000					5.780	5.781	MS	481,667	1,445,000	04/06/2005	04/11/2035
156ESC-AJ-4	CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORP	@			6. *		0.0000		13,000,000						0.000	0.000	N/A			02/14/2007	10/31/2049
156ESC-AN-5	CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORSS	@			6. *		0.0000		52,325,000						0.000	0.000	N/A			02/14/2007	01/15/2022
15987T-AT-8	CHARLES STARK DRAPER LAB UNSEC			1	1.D FE	36,455,000	114.1100	41,598,975	36,455,000	36,455,000					4.388	4.388	MS	533,215	1,599,645	03/22/2018	09/01/2048
160044-A*-4	CHARLESTON AREA MEDICAL CENTER A-SR-SEC			1	1.G Z	50,785,000	110.0300	55,878,736	50,785,000	50,785,000					4.500	4.500	MS	672,901	2,285,325	03/22/2013	03/15/2043
160044-A@-2	CHARLESTON AREA MEDICAL CENTER A-SR-SEC			1	1.G Z	15,650,000	105.0560	16,441,264	15,650,000	15,650,000					4.020	4.020	MS	185,244	629,130	05/21/2013	03/15/2038
166756-AH-9	CHEVRON USA INC			1	1.D FE	2,100,000	92.2550	1,937,348	2,100,000	2,100,000					2.343	2.342	FA	18,998	49,203	08/10/2020	08/12/2050
166756-AP-1	CHEVRON USA INC			1	1.D FE	7,333,512	107.0210	7,036,654	6,575,000	7,127,592		(205,920)			3.900	0.659	MN	32,765	256,425	12/31/2020	11/15/2024
166764-AH-3	CHEVRON CORP SR UNSEC			1	1.D FE	39,884,050	102.9620	41,184,733	40,000,000	39,980,278		12,793			3.191	3.225	JD	24,819	1,276,400	07/23/2013	06/24/2023
166764-BD-1	CHEVRON CORP SR UNSEC			1	1.D FE	18,650,000	106.7240	19,904,070	18,650,000	18,650,000					3.326	3.326	MN	75,814	620,299	11/09/2015	11/17/2025
166764-CA-6	CHEVRON CORP			1	1.D FE	1,500,000	106.1560	1,592,344	1,500,000	1,500,000					3.078	3.078	MN	6,413	46,170	05/07/2020	05/11/2050
16687*-AD-8	CHEYENNE LIGHT-FUEL AND POWER 2014-SR-SEC				1.G	22,000,000	114.9340	25,285,480	22,000,000	22,000,000					4.530	4.530	AO	196,552	996,600	10/01/2014	10/20/2044
16876A-AA-2	CHILDREN'S HOSPITAL MEDI SECURED			1	1.C FE	47,403,184	126.3040	58,711,017	46,484,000	47,288,352		(22,929)			4.268	4.146	MN	253,503	1,983,937	09/13/2016	05/15/2044
16876B-AA-0	CHILDREN'S HOSPITAL CORP CO.GUARNT			2	1.C FE	40,821,556	123.4600	50,334,553	40,770,000	40,817,016		(1,151)			4.115	4.107	JJ	838,843	1,677,686	10/05/2017	01/01/2047
17027N-AB-8	CHOBANI LLC FINANCE CORP SERIES 144A			1	4.C FE	20,862,500	102.7460	21,216,946	20,650,000	20,816,888		(38,179)			4.625	4.395	MN	122,036	1,013,427	10/26/2020	11/15/2028
171232-AQ-4	CHUBB CORP CO.GUARNT			1	1.G FE	34,624,995	141.9590	49,254,251	34,696,000	34,644,791		1,982			6.000	6.015	MN	289,133	2,081,760	07/28/2009	05/11/2037
171265-B#-7	CHUGACH ELECTRIC ASSN-INC.				1.G	16,000,000	104.9590	16,793,440	16,000,000	16,000,000					3.430	3.430	MS	161,591	548,800	03/17/2017	03/15/2037
171265-B*-1	CHUGACH ELECTRIC ASSN-INC. B-SR-SEC			1	1.G	12,328,000	110.8820	13,669,533	12,328,000	12,328,000					4.410	4.411	MS	160,079	543,665	01/11/2012	03/15/2042
171265-B@-9	CHUGACH ELECTRIC ASSN-INC. C-SR-SEC			1	1.G	9,000,000	113.6270	10,226,430	9,000,000	9,000,000					4.780	4.781	MS	126,670	430,200	01/11/2012	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSN-INC.				1.G	38,628,571	98.0350	37,869,520	38,628,571	38,628,571					2.910	2.910	AO	190,471	1,136,581	10/26/2020	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC				1.G	71,100,000	105.6730	75,133,503	71,100,000	71,100,000					3.860	3.860	MN	350,681	2,744,460	05/15/2019	05/15/2049
17136M-AA-0	CHURCH & DWIGHT CO INC			1	2.A FE	20,040,300	100.8550	20,170,915	20,000,000	20,040,043		(257)			2.300	2.277	JD	26,833		12/02/2021	12/15/2031
172062-AE-1	CINCINNATI FINL CORP SR UNSEC			1	1.G FE	26,653,830	135.9130	47,569,481	35,000,000	28,841,937		259,781			6.125	8.391	MN	357,292	2,143,750	09/30/2008	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	11,550,654	122.4520	14,853,453	12,130,000	11,780,194		20,732			5.400	5.744	JD	29,112	655,020	03/31/2005	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	37,772,385	122.3340	47,596,610	38,907,000	38,240,234		40,331			5.375	5.579	JD	92,945	2,091,251	03/07/2005	06/15/2033
17275R-AN-2	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	34,474,125	106.0880	36,600,380	34,500,000	34,493,577		2,795			3.625	3.634	MS	406,453	1,250,625	02/24/2014	03/04/2024
17275R-AV-4	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	9,946,300	101.1070	10,110,734	10,000,000	9,996,162		8,286			3.000	3.086	JD	13,333	300,000	06/10/2015	06/15/2022
17275R-AW-2	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	19,547,668	107.7560	21,120,092	19,600,000	19,579,805		5,407			3.500	3.532	JD	30,489	686,000	06/10/2015	06/15/2025
172967-AR-2	CITIGROUP INC SR UNSEC				2.A FE	18,845,094	124.9720	23,744,747	19,000,000	18,940,810		7,727			6.625	6.689	JJ	580,424	1,258,750	12/24/1998	01/15/2028
172967-CC-3	CITIGROUP INC SUBORD				2.B FE	32,874,490	128.9450	42,551,796	33,000,000	32,920,712		2,383			6.000	6.030	AO	330,000	1,980,000	02/20/2004	10/31/2033
172967-DR-9	CITIGROUP INC SUBORD				2.B FE	28,851,717	136.1960	38,382,817	28,182,000	28,647,769		(19,718)			6.125	5.954	FA	604,152	1,726,148	01/10/2007	08/25/2036
172967-DS-7	CITIGROUP INC SUBORD				2.B FE	2,513,975	86.1250	2,153,125	2,500,000	2,507,367		(489)			0.728	(0.019)	FMAN	1,871	18,231	05/23/2007	08/25/2036
172967-EC-1	CITIGROUP INC SR UNSEC				2.A FE	9,868,100	128.9470	12,894,680	10,000,000	9,905,144		3,673			5.875	5.970	MN	52,222	587,500	05/18/2007	05/29/2037
172967-HA-2	CITIGROUP INC SUBORD				2.B FE	4,500,000	150.3470	6,765,602	4,500,000	4,500,000					6.675	6.675	MS	90,113	300,375	09/10/2013	09/13/2043
172967-HB-0	CITIGROUP INC SUBORD				2.B FE	10,000,000	113.0920	11,309,239	10,000,000	10,000,000					5.500	5.500	MS	165,000	550,000	09/10/2013	09/13/2025
172967-HE-4	CITIGROUP INC SR UNSEC				2.A FE	7,977,680	120.0290	9,602,327	8,000,000	7,980,949		475			4.950	4.968	MN	59,400	396,000	10/31/2013	11/07/2043
172967-HT-1	CITIGROUP INC SR UNSEC				2.A FE	19,975,200	106.0890	21,217,704	20,000,000	19,993,028		2,661			3.750	3.765	JD	31,250	750,000	06/09/2014	06/16/2024
172967-JT-9	CITIGROUP INC SUBORD				2.B FE	28,831,884	108.9030	31,527,346	28,950,000	28,903,402		12,278			4.400	4.451	JD	74,305	1,273,800	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC SUBORD				2.B FE	19,908,000	111.5020	22,300,401	20,000,000	19,949,884		7,497			4.450	4.500	MS	227,444	890,000	09/23/2015	09/29/2027
172967-KN-0	CITIGROUP INC SR UNSEC				2.A FE	1,995,960	107.2260	2,144,519	2,000,000	1,998,080		405			3.400	3.424	MN	11,333	68,000	04/26/2016	05/01/2026
172967-KU-4	CITIGROUP INC SUBORD				2.B FE	39,891,070	109.7410	43,567,029	39,700,000	39,830,691		(17,359)			4.125	4.067	JJ	709,638	1,637,625	11/28/2017	07/25/2028
172967-LD-1	CITIGROUP INC SR UNSEC			1	2.A FE	30,000,000	108.4170	32,525,075	30,000,000	30,000,000					3.887	3.887	JJ	553,898	1,166,100	01/04/2017	01/10/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LP-4	CITIGROUP INC SR UNSEC			1	2.A FE	20,000,000	107.8540	21,570,831	20,000,000	20,000,000					3.668	3.668	JJ	319,931	733,600	07/17/2017	07/24/2028
172967-LS-8	CITIGROUP INC SR UNSEC			1	1.G FE	25,000,000	107.2680	26,817,044	25,000,000	25,000,000					3.520	3.520	AO	156,444	880,000	10/23/2017	10/27/2028
172967-MY-4	CITIGROUP INC			1	1.G FE	10,048,800	100.5190	10,051,857	10,000,000	10,048,003		(797)			2.561	2.503	MN	42,683	125,916	10/26/2021	05/01/2032
172967-NE-7	CITIGROUP INC			1	1.G FE	6,500,000	99.8820	6,492,302	6,500,000	6,500,000					2.520	2.519	MN	26,390		10/27/2021	11/03/2032
172967-NF-4	CITIGROUP INC			1	1.G FE	35,000,000	99.0130	34,654,500	35,000,000	35,000,000					2.904	2.903	MN	163,753		10/27/2021	11/03/2042
17308C-C5-3	CITIGROUP INC			1	2.A FE	2,500,000	103.8460	2,596,138	2,500,000	2,500,000					2.976	2.875	MN	11,573	74,400	10/28/2019	11/05/2030
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2.A FE	10,646,060	107.7390	11,474,206	10,650,000	10,647,582		532			3.750	3.756	FA	147,547	399,375	02/11/2019	02/18/2026
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	10,111,100	100.2710	10,027,117	10,000,000	10,108,531		(2,569)			2.500	2.349	FA	100,694		10/08/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP			1	2.A FE	82,186,018	105.5880	83,092,143	78,695,000	81,962,267		(167,456)			3.250	2.670	AO	433,369	2,021,338	09/30/2021	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP SERIES WI			2	2.B FE	15,020,884	98.7790	14,816,894	15,000,000	15,020,493		(392)			2.638	2.623	MS	100,024		10/08/2021	09/30/2032
178693-A*-8	CITY TOWER PROPERTIES LLC				1.C PL	25,500,000	106.4670	26,616,750	25,000,000	25,497,177		(2,823)			4.385	4.313	MON	48,722	433,698	07/20/2021	07/15/2056
18055#-BH-4	CLARION LION PROP FUND-LP SR-UNSEC				1.G	21,000,000	109.9150	23,082,150	21,000,000	21,000,000					3.750	3.750	JJ	363,125	787,500	07/15/2019	07/15/2029
18055#-BJ-0	CLARION LION PROP FUND-LP SR-UNSEC				1.G	7,000,000	108.5980	7,601,860	7,000,000	7,000,000					3.850	3.850	JJ	124,269	269,500	07/15/2019	07/15/2031
18064P-AC-3	CALRIV SCI HLD CORP SERIES 144A			1	4.B FE	2,922,000	100.5000	2,936,610	2,922,000	2,922,000					3.875	3.871	JD	315	58,501	08/13/2021	07/01/2028
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	12,190,750	99.7500	12,069,750	12,100,000	12,186,868		(3,882)			3.750	3.635	FA	171,417		08/18/2021	02/15/2031
18539U-AE-5	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	5,105,000	99.2500	5,066,713	5,105,000	5,105,000					3.750	3.750	JJ	47,859		09/24/2021	01/15/2032
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 1ST MORTG			1	2.A FE	14,919,900	110.0620	16,509,262	15,000,000	14,980,852		6,611			5.500	5.553	FA	311,667	825,000	08/13/2009	08/15/2024
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	5,708,054	106.4660	6,095,167	5,725,000	5,714,157		1,526			3.500	3.534	AO	50,094	200,375	10/02/2017	04/01/2028
189054-AT-6	CLOROX COMPANY SR UNSEC			1	2.A FE	13,781,175	101.1380	13,982,276	13,825,000	13,821,476		4,900			3.050	3.087	MS	124,156	421,663	09/10/2012	09/15/2022
189054-AU-3	CLOROX COMPANY SR UNSEC			1	2.A FE	9,890,793	106.5100	10,544,512	9,900,000	9,896,962		960			3.500	3.511	JD	15,400	346,500	12/04/2014	12/15/2024
189054-AX-7	CLOROX COMPANY			1	2.A FE	9,689,000	96.9120	9,691,168	10,000,000	9,695,021		6,021			1.800	2.201	MN	23,000	90,000	10/25/2021	05/15/2030
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC				6. *	732,262	69.4500	1,742,550	2,509,071	834,860	13,777	(47,379)			12.000	60.959	MN	50,181	301,089	03/31/2021	05/01/2025
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.B PL	50,000,000	106.5790	53,289,500	50,000,000	50,000,000					3.810	3.810	MS	603,250	1,905,000	03/07/2018	03/07/2028
19108#-AB-3	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.B PL	20,000,000	104.9150	20,983,000	20,000,000	20,000,000					4.060	4.060	MS	257,133	812,000	03/07/2018	03/07/2033
191216-CP-3	COCA COLA CO THE				1.E FE	6,987,680	118.4610	8,292,246	7,000,000	6,988,411		419			4.125	4.138	MS	77,000	288,750	03/20/2020	03/25/2040
191216-CQ-1	COCA COLA CO THE			2	1.E FE	18,927,699	126.8330	24,161,617	19,050,000	18,931,445		2,148			4.200	4.238	MS	213,360	800,100	03/20/2020	03/25/2050
191216-CW-8	COCA COLA CO THE			1	1.E FE	34,386,318	100.3760	34,378,899	34,250,000	34,378,095		(5,681)			2.500	2.474	JD	71,354	856,250	06/03/2020	06/01/2040
191216-CX-6	COCA COLA CO THE			1	1.E FE	67,629,974	97.6390	65,564,415	67,150,000	67,615,915		(12,172)			2.600	2.564	JD	145,492	1,745,900	08/13/2020	06/01/2050
191216-DC-1	COCA COLA CO THE			1	1.F FE	46,672,005	95.9570	44,451,906	46,325,000	46,664,477		(8,064)			2.500	2.464	MS	341,003	1,148,474	12/16/2020	03/15/2051
191216-DE-7	COCA COLA CO THE			1	1.E FE	4,708,750	94.3200	4,716,003	5,000,000	4,713,831		5,081			1.375	2.061	MS	20,243		10/26/2021	03/15/2031
191216-DQ-0	COCA COLA CO THE				1.E FE	15,311,700	104.0870	15,613,110	15,000,000	15,309,228		(2,472)			2.875	2.737	MN	67,083	215,625	10/12/2021	05/05/2041
191219-AX-2	COCA-COLA REFRESH USA CO.GUARNT				1.F FE	1,200	143.9830	1,440	1,000	1,131		(6)			6.700	5.401	AO	14	67	01/03/2005	10/15/2036
19273P-AA-2	COLBY COLLEGE UNSEC			1	1.C FE	40,683,756	125.5180	51,198,857	40,790,000	40,691,285		1,285			4.250	4.264	JJ	866,788	1,733,575	05/05/2017	07/01/2055
195869-AD-4	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	19,742,600	141.3680	28,273,669	20,000,000	19,854,288		10,726			8.375	8.494	MN	279,167	1,675,000	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	16,338,700	140.5510	23,893,749	17,000,000	16,565,666		26,556			7.630	8.000	MN	111,695	1,297,100	11/14/2008	04/15/2032
195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	3,319,260	131.9180	3,957,538	3,000,000	3,179,752		(11,892)			6.580	5.818	FA	67,445	197,400	03/14/2003	08/28/2032
196500-AA-0	COLORADO INT GAS CO/ISS CO.GUARNT			1	2.B FE	16,060,877	108.7810	17,513,665	16,100,000	16,079,891		3,868			4.150	4.180	FA	252,412	668,150	08/11/2016	08/15/2026
196801-A@-3	COLORCON-INC. D-SR-UNSEC			1	2.C	50,000,000	105.7580	52,879,000	50,000,000	50,000,000					3.990	3.990	MS	548,625	1,995,000	09/22/2014	09/22/2024
199575-AT-8	OHIO POWER COMPANY SR UNSEC			1	1.G FE	7,962,937	134.9770	10,798,194	8,000,000	7,977,943		1,300			6.600	6.635	MS	176,000	528,000	10/07/2003	03/01/2033
20030N-AC-5	COMCAST CORP CO.GUARNT			1	1.G FE	24,763,860	143.8650	34,527,536	24,000,000	24,454,336		(28,002)			7.050	6.799	MS	498,200	1,692,000	12/13/2004	03/15/2033
20030N-AF-8	COMCAST CORP CO.GUARNT			1	1.G FE	19,953,800	132.2280	26,445,536	20,000,000	19,970,148		1,448			5.650	5.666	JD	50,222	1,130,000	06/06/2005	06/15/2035
20030N-BM-2	COMCAST CORP CO.GUARNT			1	1.G FE	39,177,138	117.6080	46,249,404	39,325,000	39,218,127		6,295			4.200	4.228	FA	623,957	1,651,650	08/05/2014	08/15/2034
20030N-BN-0	COMCAST CORP CO.GUARNT			1	1.G FE	29,962,500	106.8810	32,064,321	30,000,000	29,984,804		3,880			3.375	3.390	FA	382,500	1,012,500	05/19/2015	08/15/2025
20030N-BP-5	COMCAST CORP CO.GUARNT			1	1.G FE	9,993,900	119.8320	11,983,195	10,000,000	9,994,892		269			4.400	4.405	FA	166,222	440,000	05/19/2015	08/15/2035
20030N-BQ-3	COMCAST CORP CO.GUARNT			1	1.G FE	9,992,500	124.3680	12,436,821	10,000,000	9,992,827		165			4.600	4.605	FA	173,778	460,000	05/19/2015	08/15/2045
20030N-BU-4	COMCAST CORP CO.GUARNT			1	1.G FE	39,729,215	105.9160	42,631,171	40,250,000	39,786,663		11,636			3.400	3.470	JJ	631,031	1,368,500	10/04/2016	07/15/2046
20030N-CC-3	COMCAST CORP CO.GUARNT			1	1.G FE	1,566,670	115.1350	1,823,735	1,584,000	1,568,076		345			3.969	4.032	MN	10,478	62,869	12/15/2017	11/01/2047
20030N-CE-9	COMCAST CORP CO.GUARNT			1	1.G FE	1,881,187	115.8740	2,203,929	1,902,000	1,882,702		369			3.999	4.060	MN	12,677	76,061	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CO.GUARNT			1	1.G FE	26,216,023	116.7940	31,077,607	26,608,999	26,239,703		5,856			4.049	4.129	MN	179,566	1,077,398	01/11/2018	11/01/2052
20030N-CK-5	COMCAST CORP CO.GUARNT			1	1.G FE	14,728,950	115.1880	17,278,154	15,000,000	14,748,814		5,278			4.000	4.105	MS	200,000	600,000	02/01/2018	03/01/2048
20030N-DL-2	COMCAST CORP			1	1.G FE	8,386,456	96.3400	8,140,750	8,450,000	8,388,430		1,351			2.800	2.837	JJ	109,099	236,600	05/20/2020	01/15/2051
20030N-DP-3	COMCAST CORP				1.G FE	34,723,500	89.5390	31,338,588	35,000,000	34,735,938		10,618			2.450	2.485	FA	323,944	833,681	08/11/2020	08/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DR-9	COMCAST CORP SERIES 144A			1	1.G FE	7,383,495	96.7990	7,165,032	7,402,000	7,383,526		31			2.887	2.900	MN	35,616	42,739	08/13/2021	11/01/2051
200340-AT-4	COMERICA INC SR UNSEC			2	2.A FE	18,602,026	111.7510	19,360,807	17,325,000	18,302,592		(126,609)			4.000	3.079	FA	288,750	693,000	07/18/2019	02/01/2029
202708-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE				2.A Z	16,602,014	100.9060	16,752,428	16,602,014	16,602,014					3.500	3.526	MON	25,825	266,324	07/02/2021	10/15/2042
202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	26,660,471	128.4160	33,914,762	26,410,000	26,554,594		(9,098)			5.875	5.807	FA	646,495	1,551,588	12/11/2006	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	37,823,818	137.0640	51,124,702	37,300,000	37,677,808		(16,947)			5.900	5.794	MS	647,984	2,200,700	01/04/2010	03/15/2036
202795-JF-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	16,550,000	111.5400	18,459,800	16,550,000	16,550,000					3.700	3.700	MS	204,117	612,350	02/23/2015	03/01/2045
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	24,837,750	110.7250	27,681,323	25,000,000	24,855,734		3,586			3.650	3.686	JD	40,556	912,500	06/20/2016	06/15/2046
202795-JS-0	COMMONWEALTH EDISON CO			1	1.F FE	5,194,550	101.4510	5,072,546	5,000,000	5,187,702		(4,442)			3.000	2.804	MS	50,000	150,000	05/28/2020	03/01/2050
202795-JU-5	COMMONWEALTH EDISON CO SERIES 131			1	1.F FE	9,665,480	96.6750	9,667,513	10,000,000	9,667,196		1,716			2.750	2.918	MS	106,181		10/13/2021	09/01/2051
20369E-AB-8	COMMUNITY HOSPITALS OF I SECURED			1	1.F FE	41,459,347	135.0220	55,426,563	41,050,000	41,415,177		(8,009)			5.433	5.365	MN	371,708	2,230,247	02/10/2016	05/01/2045
20369E-AC-6	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	55,066,210	110.4540	60,810,678	55,055,000	55,062,520		(996)			4.790	4.787	MN	439,522	2,637,135	03/12/2018	05/01/2053
20369E-AD-4	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	5,816,580	109.5650	6,573,926	6,000,000	5,821,686		1,666			4.940	5.121	MN	49,400	296,400	01/30/2019	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A			1	1.F FE	16,653,170	99.8040	16,950,644	16,984,000	16,659,201		6,031			3.099	3.200	MN	87,722	418,117	07/14/2021	05/01/2050
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	4,448,000	104.7500	4,659,280	4,448,000	4,448,000					5.250	5.250	AO	49,299	131,031	03/03/2021	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	6,000,000	102.5000	6,150,000	6,000,000	6,000,000					5.000	5.000	JJ	36,667		11/15/2021	01/15/2032
205887-BR-2	CONAGRA BRANDS INC SR UNSEC			1	2.C FE	10,595,785	101.8960	10,826,494	10,625,000	10,621,418		3,254			3.200	3.232	JJ	147,333	340,000	03/20/2013	01/25/2023
205887-CB-6	CONAGRA BRANDS INC SR UNSEC			2	2.C FE	19,997,456	109.9470	21,989,494	20,000,000	19,998,658		309			4.600	4.602	MN	153,333	920,000	10/16/2018	11/01/2025
207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	20,090,360	128.9210	25,784,199	20,000,000	20,056,570		(3,070)			5.750	5.718	MS	338,611	1,150,000	08/03/2005	09/15/2034
207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,994,800	138.0490	13,804,863	10,000,000	9,996,242		156			6.350	6.354	JD	52,917	635,000	06/01/2006	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,815,518	131.0730	19,988,634	15,250,000	14,930,193		12,271			5.750	5.959	MS	292,292	876,875	05/27/2009	03/01/2037
207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,976,500	137.8860	13,788,605	10,000,000	9,982,342		641			6.375	6.393	MS	212,500	637,500	09/10/2007	09/01/2037
207597-EG-6	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	25,625,416	120.1290	30,506,677	25,395,000	25,590,602		(5,409)			4.300	4.245	AO	230,530	1,091,985	07/31/2014	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG			1	1.E FE	23,923,440	120.8910	29,174,667	24,133,000	23,949,623		4,374			4.150	4.201	JD	83,460	1,001,520	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,966,976	106.3440	15,951,588	15,000,000	14,981,558		3,206			3.200	3.226	MS	141,333	480,000	03/02/2017	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR 1ST REF MORT			2	1.E FE	4,824,644	119.6240	5,622,323	4,700,000	4,817,615		(2,638)			4.000	3.846	AO	47,000	188,000	03/25/2019	04/01/2048
207650-AH-8	CONNECTICUT NATURAL GAS SR UNSEC			1	1.F FE	20,000,000	125.9890	25,197,779	20,000,000	20,000,000					5.630	5.630	MS	331,544	1,126,000	09/15/2005	09/15/2035
207650-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC				1.F FE	9,985,900	128.7390	12,873,922	10,000,000	9,990,339		479			5.840	5.851	MS	171,956	584,000	10/25/2005	10/28/2035
20825C-AF-1	CONOCOPHILLIPS CO.GUARNT			1	1.G FE	2,707,149	130.6120	3,568,331	2,732,000	2,717,963		906			5.900	5.965	AO	34,029	161,188	03/10/2003	10/15/2032
208464-9Y-5	CONSECO INC SR				6. *	0.0000		2,000,000							8.750	0.000	FA			09/16/2003	08/09/2049
209111-ED-1	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	16,025,870	119.3260	19,092,112	16,000,000	16,014,589		(922)			5.100	5.089	JD	36,267	816,000	06/17/2003	06/15/2033
209111-EF-6	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	24,932,750	124.3050	31,076,279	25,000,000	24,958,944		2,305			5.700	5.719	FA	593,750	1,425,000	02/09/2004	02/01/2034
209111-EH-2	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	20,196,053	124.3270	25,922,255	20,850,000	20,429,864		20,998			5.300	5.516	MS	368,350	1,105,050	11/14/2005	03/01/2035
209111-EJ-8	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	14,912,250	122.8950	18,434,197	15,000,000	14,944,069		2,780			5.250	5.289	JJ	393,750	787,500	06/20/2005	07/01/2035
209111-EL-3	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	20,013,900	131.7600	26,351,923	20,000,000	20,009,624		(426)			5.850	5.845	MS	344,500	1,170,000	03/06/2006	03/15/2036
209111-EM-1	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	9,981,100	137.2110	13,721,118	10,000,000	9,986,800		551			6.200	6.214	JD	27,556	620,000	06/12/2006	06/15/2036
209111-EY-5	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	21,902,800	128.5300	28,276,569	22,000,000	21,924,507		2,417			5.500	5.530	JD	100,833	1,210,000	05/28/2010	12/01/2039
209111-FB-4	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	32,123,280	112.7520	36,080,653	32,000,000	32,097,909		(3,145)			4.200	4.177	MS	395,733	1,344,000	04/25/2012	03/15/2042
209111-FC-2	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	38,710,099	108.6060	43,192,523	39,770,000	38,891,893		25,125			3.950	4.106	MS	523,638	1,570,915	08/05/2014	03/01/2043
209111-FD-0	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	19,983,200	117.1690	23,433,851	20,000,000	19,985,926		366			4.450	4.455	MS	262,056	890,000	03/03/2014	03/15/2044
209111-FG-3	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	29,045,925	118.0500	34,323,055	29,075,000	29,049,700		580			4.500	4.506	JD	109,031	1,308,375	11/12/2015	12/01/2045
209111-FH-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	19,971,800	108.5120	21,702,373	20,000,000	19,974,864		610			3.850	3.858	JD	34,222	770,000	06/14/2016	06/15/2046
209111-FL-2	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	30,387,150	109.2080	33,308,308	30,500,000	30,397,310		2,327			3.875	3.896	JD	52,528	1,181,875	06/05/2017	06/15/2047
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	2.A FE	999,740	105.1750	1,051,755	1,000,000	999,837		25			3.125	3.128	MN	3,993	31,250	11/13/2017	11/15/2027
209111-FN-8	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	1,992,080	112.9250	2,258,507	2,000,000	1,992,439		93			4.000	4.020	MN	10,222	80,000	11/13/2017	11/15/2057
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A			1	2.A FE	7,083,812	107.5410	7,635,401	7,100,000	7,086,282		1,421			3.350	3.377	AO	59,463	237,850	03/26/2020	04/01/2030
209115-A*-5	CONSOLIDATED EDISON INC SR				2.A	24,695,199	104.0500	20,572,722	19,771,958	20,036,704		(506,103)			8.710	5.936	JD	4,784	1,722,138	06/19/2008	06/30/2022
21036P-AL-2	CONSTELLATION BRANDS INC CO.GUARNT			1	2.B FE	42,143,794	104.2090	45,971,727	44,115,000	43,778,422		238,595			4.250	4.849	MN	312,481	1,874,888	12/18/2013	05/01/2023
21036P-AN-8	CONSTELLATION BRANDS INC CO.GUARNT			1	2.C FE	8,000,000	109.0700	8,725,597	8,000,000	8,000,000					4.750	4.750	MN	48,556	380,000	10/20/2014	11/15/2024
21036P-AP-3	CONSTELLATION BRANDS INC CO.GUARNT			1	2.B FE	7,500,000	111.4450	8,358,395	7,500,000	7,500,000					4.750	4.750	JD	29,688	356,250	11/19/2015	12/01/2025
21036P-AS-7	CONSTELLATION BRANDS INC CO.GUARNT			2	2.B FE	2,548,728	107.4590	2,955,110	2,750,000	2,612,061		22,276			3.500	4.567	MN	13,903	96,250	01/11/2019	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CO.GUARNT			2	2.B FE	19,889,370	107.9720	23,213,891	21,500,000	20,355,773		158,439			3.600	4.608	FA	292,400	774,000	01/14/2019	02/15/2028
21036P-BB-3	CONSTELLATION BRANDS INC CO.GUARNT			2	2.C FE	7,885,148	109.6110	8,659,254	7,900,000	7,891,385		1,999			4.400	4.431	MN	44,416	347,600	10/22/2018	11/15/2025
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	2,045,921	102.6250	2,103,809	2,050,000	2,046,530		363			2.875	2.898	MN	9,823	58,938	04/23/2020	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-BH-0	CONSTELLATION BRANDS INC			1	2.C FE	52,852,631	97.7370	52,093,613	53,300,000	52,864,059		11,428			2.250	2.345	FA	516,344		10/26/2021	08/01/2031
210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	17,987,000	131.0760	23,593,746	18,000,000	17,992,469		351			5.800	5.804	MS	307,400	1,044,000	08/09/2005	09/15/2035
210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	39,987,122	114.5210	45,865,675	40,050,000	39,998,342		1,515			3.950	3.959	MN	202,141	1,581,975	05/13/2013	05/15/2043
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTG			1	1.E FE	17,183,120	105.8220	17,698,771	16,725,000	17,172,546		(14,250)			3.250	3.081	FA	205,346	543,563	08/12/2020	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	15,460,106	117.2880	18,208,991	15,525,000	15,465,591		1,324			3.950	3.974	JJ	282,771	613,238	02/15/2017	07/15/2047
210518-DD-5	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	1,992,360	125.3150	2,506,293	2,000,000	1,992,709		137			4.350	4.373	AO	18,367	87,000	10/29/2018	04/15/2049
210518-DF-0	CONSUMERS ENERGY CO			1	1.E FE	10,399,800	104.1230	10,412,259	10,000,000	10,398,317		(1,483)			3.100	2.892	FA	117,111		10/25/2021	08/15/2050
210518-DH-6	CONSUMERS ENERGY CO			1	1.F FE	2,988,180	112.0010	3,360,019	3,000,000	2,988,465		215			3.500	3.521	FA	43,750	105,000	03/17/2020	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO			1	1.E FE	14,456,350	88.1560	13,223,393	15,000,000	14,468,040		7,873			2.500	2.647	MN	62,500	375,000	09/11/2020	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO			1	1.E FE	9,488,500	97.2710	9,727,079	10,000,000	9,490,918		2,418			2.650	2.902	FA	102,319		10/07/2021	08/15/2052
210518-G*-1	CONSUMERS ENERGY CO SR-SEC				1.E	10,000,000	109.6160	10,961,600	10,000,000	10,000,000					4.010	4.010	AO	100,250	401,000	10/01/2018	10/01/2038
210518-G@-9	CONSUMERS ENERGY CO SR-SEC				1.E	50,000,000	121.5900	60,795,000	50,000,000	50,000,000					4.280	4.280	AO	535,000	2,140,000	10/01/2018	10/01/2057
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC			1	2.C	49,200,003	105.6070	51,958,647	49,200,003	49,200,003					4.480	4.481	MS	728,597	2,204,160	06/10/2014	03/02/2032
21871@-AA-8	CORESITE L.P.				2.B PL	20,000,000	103.8160	20,763,200	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	05/24/2016	06/15/2023
21871@-AB-6	CORESITE L.P.				2.B PL	65,000,000	104.9130	68,193,450	65,000,000	65,000,000					3.910	3.909	JD	112,956	2,541,500	04/20/2017	04/20/2024
21871@-AC-4	CORESITE L.P. SR-UNSEC				2.B PL	22,000,000	107.9120	23,740,640	22,000,000	22,000,000					4.110	4.107	FA	341,587	904,200	04/17/2019	04/17/2026
21871@-AD-2	CORESITE L.P. SR-UNSEC				2.B PL	10,000,000	109.9670	10,996,700	10,000,000	10,000,000					4.310	4.307	FA	162,822	431,000	07/17/2019	04/17/2029
219350-AX-3	CORNING INC SR UNSEC			2	2.A FE	4,775,500	117.7610	5,888,035	5,000,000	4,801,263		8,503			4.700	5.078	MS	69,194	235,000	10/30/2018	03/15/2037
219350-BK-0	CORNING INC SR UNSEC			2	2.A FE	19,973,000	137.9000	27,580,000	20,000,000	19,974,606		416			5.350	5.359	MN	136,722	1,070,000	10/30/2018	11/15/2048
219350-BM-6	CORNING INC SR UNSEC				2.A FE	40,364,217	96.1740	35,951,175	37,381,551	37,381,551				(4,262,921)	1.153	1.153	FA	164,023	461,783	08/06/2019	08/14/2031
219350-BP-9	CORNING INC			1	2.A FE	30,897,250	112.0100	33,602,877	30,000,000	30,869,560		(20,851)			3.900	3.721	MN	149,500	1,170,000	08/12/2020	11/15/2049
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP				1.D Z	20,398,512	100.1450	20,027,539	19,998,541	20,397,182		(1,330)			3.821	3.723	MON	33,958	63,670	11/15/2021	11/15/2056
220062-AA-1	GONZAGA UNIVERSITY SECURED			1	1.F FE	46,235,664	111.8140	51,814,834	46,340,000	46,241,911		2,283			4.158	4.172	AO	481,704	1,926,817	11/29/2018	04/01/2046
22006@-AB-2	CORP SERVICE CO B-SR			1	2.B	37,000,000	105.0640	38,873,680	37,000,000	37,000,000					4.320	4.320	FA	572,760	1,598,400	08/22/2013	08/22/2023
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR			1	3.B IF	31,644,301	95.1150	30,098,476	31,644,301	31,644,301					5.300	5.300	JJ	838,574	1,677,148	05/14/2015	07/01/2050
22101#-AA-6	HOWARD UNIVERSITY				1.B PL	53,425,730	82.7880	44,230,093	53,425,730	53,425,730					5.910	5.911	JD	263,122	2,754,008	01/13/2017	06/01/2031
22112#-AA-3	COSERV GAS-LTD A-SR-SEC			1	2.C	26,000,000	103.3300	26,865,800	26,000,000	26,000,000					3.720	3.720	MN	161,200	967,200	10/23/2014	11/01/2034
22279#-AA-2	COUSINS PROP-INC.				2.B	28,000,000	106.7040	29,877,120	28,000,000	28,000,000					3.910	3.910	JJ	532,194	1,094,800	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROP-INC.				2.B	9,000,000	107.6950	9,692,550	9,000,000	9,000,000					4.090	4.089	JJ	178,938	368,100	04/19/2017	07/06/2027
22279#-AD-6	COUSINS PROP-INC. SR-UNSEC				2.B	85,000,000	108.4330	92,168,050	85,000,000	85,000,000					3.860	3.860	JJ	1,594,931	3,281,000	06/19/2019	07/06/2028
223611-A#-1	COWBOYS STADIUM-L.P.				2.A PL	39,010,536	107.9000	42,092,369	39,010,536	39,010,536					3.950	3.951	MS	389,509	1,540,916	03/09/2017	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC			1	2.A PL	19,670,049	103.5640	20,371,090	19,670,049	19,670,049					3.460	3.460	MS	172,036	680,278	06/30/2015	03/31/2034
224044-CA-3	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	48,784,400	102.3550	50,154,110	49,000,000	48,964,450		22,920			2.950	3.000	JD	4,015	1,445,500	04/24/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	27,965,000	116.2550	32,551,280	28,000,000	27,973,309		724			4.500	4.507	JD	3,500	1,260,000	04/24/2013	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	13,252,565	106.1420	14,090,333	13,275,000	13,263,535		2,215			3.350	3.370	MS	130,943	444,713	09/08/2016	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	697,823	94.2040	659,425	700,000	698,083		202			1.800	1.834	AO	3,150	13,090	09/10/2020	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	10,069,900	99.8860	9,988,648	10,000,000	10,068,760		(1,140)			2.600	2.515	JD	11,556	139,389	10/18/2021	06/15/2031
22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT			1	1.F FE	30,799,100	142.1050	42,631,574	30,000,000	30,467,002		(29,675)			7.125	6.913	JJ	985,625	2,137,500	09/12/2002	07/15/2032
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.E IF	55,349,670	103.0890	57,059,421	55,349,670	55,349,670					2.950	2.968	MON	72,570	1,174,719	03/26/2021	03/15/2036
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.E IF	52,493,152	103.1280	54,135,138	52,493,152	52,493,152					2.950	2.968	MON	68,824	1,114,094	03/26/2021	03/15/2036
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS				1.E IF	5,971,429	102.4070	6,115,161	5,971,429	5,971,429					2.950	2.968	MON	8,319	127,713	03/26/2021	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.E IF	64,743,627	103.1150	66,760,391	64,743,627	64,743,627					2.950	2.968	MON	84,886	1,374,094	03/26/2021	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.E IF	11,180,845	102.6970	11,482,392	11,180,845	11,180,845					2.950	2.968	MON	14,659	237,298	03/26/2021	03/15/2036
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.E IF	512,372	101.8370	521,784	512,372	512,372					2.950	2.968	MON	672	10,874	03/26/2021	03/15/2036
22576C-E#-4	CRESCENT POINT ENERGY CORP. O-SR			1	3.B	10,000,000	100.6410	10,064,100	10,000,000	10,000,000					3.780	3.780	JD	19,950	378,000	06/12/2013	06/12/2023
226373-AP-3	CRESTWOOD MID PARTNER LP CO.GUARNT			1	3.C FE	23,516,627	102.2500	24,028,750	23,500,000	23,502,790		(3,662)			5.750	5.733	AO	337,813	1,351,250	07/21/2017	04/01/2025
22788C-AA-3	CROWDSTRIKE HOLDINGS INC			1	3.C FE	7,450,000	98.7500	7,356,875	7,450,000	7,450,000					3.000	3.000	FA	84,433	127,271	01/12/2021	02/15/2029
228187-AB-6	CROWN AMER/CAP CORP VI CO.GUARNT			2	3.C FE	10,344,997	102.5000	10,557,500	10,300,000	10,265,563		7,432			4.750	4.841	FA	203,854	489,250	01/22/2019	02/01/2026
22819K-AB-6	CROWN AMER/CAP CORP V CO.GUARNT			2	3.C FE	18,131,250	106.7500	19,348,438	18,125,000	18,128,686		(778)			4.250	4.243	MS	194,718	770,313	08/14/2017	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	9,967,100	109.4440	10,944,427	10,000,000	9,984,724		3,304			4.450	4.491	FA	168,111	445,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	19,526,559	107.1700	21,270,034	19,847,000	19,680,891		33,460			3.700	3.906	JD	32,637	734,339	02/01/2017	06/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	11,874,677	108.6830	12,960,400	11,925,000	11,896,949		4,794			4.000	4.051	MS	159,000	477,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	16,827,543	107.4270	18,074,535	16,825,000	16,827,107		(330)			3.650	3.648	MS	204,704	614,113	09/26/2017	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC			2	2.C FE	2,486,525	111.6290	2,790,730	2,500,000	2,489,846		1,192			4.300	4.367	FA	40,611	107,500	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTL CORP			1	2.C FE	4,711,003	105.4810	5,010,328	4,750,000	4,716,590		3,338			3.300	3.396	JJ	78,375	156,750	03/31/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP			1	2.C FE	28,127,103	97.4250	27,449,482	28,175,000	28,133,703		4,118			2.250	2.268	JJ	292,316	686,766	06/04/2020	01/15/2031
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC				2.A PL	34,161,186	115.0760	39,311,327	34,161,186	34,161,186					5.371	5.408	MJSD	5,097	1,834,797	11/21/2013	09/30/2038
22966R-AD-8	CUBESMART LP CO.GUARNT			2	2.B FE	21,808,542	104.9270	24,007,301	22,880,000	22,166,309		137,201			3.125	3.863	MS	238,333	715,000	04/30/2019	09/01/2026
22966R-AF-3	CUBESMART LP			1	2.B FE	26,934,494	104.2160	27,982,077	26,850,000	26,935,378		(6,072)			3.000	2.953	FA	304,300	688,500	03/22/2021	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	20,528,698	96.3240	20,107,547	20,875,000	20,557,217		25,357			2.000	2.184	FA	157,722	332,554	04/28/2021	02/15/2031
22966R-AH-9	CUBESMART LP			1	2.B FE	18,923,729	100.0130	19,027,519	19,025,000	18,924,826		1,098			2.250	2.332	JD	36,861		11/23/2021	12/15/2028
22966R-AJ-5	CUBESMART LP			1	2.B FE	9,227,367	99.5570	9,258,813	9,300,000	9,227,828		461			2.500	2.587	FA	20,021		11/18/2021	02/15/2032
23157#-AK-5	CURTISS WRIGHT CORP J-SR-UNSEC				2.C	13,000,000	103.5720	13,464,360	13,000,000	13,000,000					3.100	3.100	FA	145,528	403,000	08/13/2020	08/13/2030
23157#-AL-3	CURTISS WRIGHT CORP K-SR-UNSEC				2.C	29,000,000	103.4520	30,001,080	29,000,000	29,000,000					3.200	3.197	FA	355,733	928,000	08/13/2020	08/13/2032
232806-A#-6	CYPRESS SEMICONDUCTOR CORP				2.C FE	11,000,000	98.9080	10,879,880	11,000,000	11,000,000					3.100	3.100	JD	14,208	170,500	06/16/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR CORP				2.C FE	16,000,000	98.5030	15,760,480	16,000,000	16,000,000					3.270	3.270	JD	21,800	261,600	06/16/2021	06/16/2033
23307*-AE-2	DC ARENA L.P. SR-UNSEC				2.A PL	39,442,344	107.6970	42,478,221	39,442,344	39,442,344					4.260	4.260	MN	144,688	1,680,244	05/24/2018	05/30/2043
23311R-AA-4	DCP MIDSTREAM OPERATING CO.GUARNT			1	3.A FE	24,879,000	133.7650	33,441,250	25,000,000	24,909,048		3,171			6.750	6.788	MS	496,875	1,687,500	09/12/2007	09/15/2037
23317H-AD-4	SITE CENTERS CORP SR UNSEC			1	2.C FE	12,088,518	104.6870	12,408,536	11,853,000	11,942,008		(29,324)			3.625	3.346	FA	179,030	429,671	09/21/2016	02/01/2025
23317H-AE-2	SITE CENTERS CORP SR UNSEC			1	2.C FE	47,062,749	106.8260	50,316,958	47,102,000	47,118,348		(6,028)			4.250	4.236	FA	834,098	2,001,835	07/08/2020	02/01/2026
23317H-AF-9	SITE CENTERS CORP SR UNSEC			1	2.C FE	24,954,250	110.5190	27,629,842	25,000,000	24,972,753		4,322			4.700	4.723	JD	97,917	1,175,000	05/23/2017	06/01/2027
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC				2.C PL	109,543,433	99.8420	109,370,354	109,543,433	109,543,433					3.510	3.511	MS	971,924	3,503,199	11/02/2020	09/30/2040
23331A-BE-8	D.R. HORTON INC CO.GUARNT			1	2.B FE	11,100,000	101.6100	11,278,743	11,100,000	11,100,000					4.375	4.375	MS	142,990	485,625	09/11/2012	09/15/2022
23331A-BG-3	D.R. HORTON INC CO.GUARNT			1	2.B FE	29,996,875	103.2910	30,987,344	30,000,000	29,999,608		333			4.750	4.751	FA	538,333	1,425,000	06/18/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC CO.GUARNT			1	2.B FE	29,000,000	106.2200	30,803,914	29,000,000	29,000,000					5.750	5.750	FA	629,944	1,667,500	07/31/2013	08/15/2023
23338V-A@-5	DTE ELECTRIC CO B-SR-SEC			1	1.E	50,000,000	118.7410	59,370,500	50,000,000	50,000,000					4.600	4.600	JD	191,667	2,300,000	06/04/2014	06/01/2044
23338V-AA-4	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	34,842,150	115.9810	40,593,431	35,000,000	34,870,882		3,787			4.000	4.026	AO	350,000	1,400,000	03/19/2013	04/01/2043
23338V-AE-6	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	41,627,364	110.6320	46,161,164	41,725,000	41,641,287		2,243			3.700	3.713	MS	454,571	1,543,825	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	23,902,679	112.6440	26,949,971	23,925,000	23,905,549		483			3.700	3.705	JD	73,769	885,225	05/20/2016	06/01/2046
23338V-AH-9	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	10,377,465	118.9430	12,489,010	10,500,000	10,385,761		2,365			4.050	4.118	MN	54,338	425,250	05/04/2018	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO GENL REF MORT			2	1.E FE	1,487,970	118.1690	1,772,537	1,500,000	1,488,633		229			3.950	3.996	MS	19,750	59,250	02/11/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO			1	1.F FE	36,282,299	100.7520	40,697,689	40,394,000	36,421,090		72,588			2.950	3.477	MS	397,208	1,191,623	12/14/2020	03/01/2050
23357*-AC-5	DTE GAS CO E-SR-SEC			1	1.F	33,000,000	106.0430	34,994,190	33,000,000	33,000,000					3.940	3.940	JD	57,787	1,300,200	12/12/2013	12/15/2028
23357*-AD-3	DTE GAS CO F-SR-SEC			1	1.F	70,000,000	116.5320	81,572,400	70,000,000	70,000,000					4.350	4.350	JD	135,333	3,045,000	12/16/2014	12/15/2044
23357*-AG-6	DTE GAS CO				1.F	38,000,000	113.2440	43,032,720	38,000,000	38,000,000					4.070	4.070	JD	68,738	1,546,600	12/15/2016	12/15/2046
23357*-AN-1	DTE GAS CO SR-SEC				1.F	51,000,000	109.9330	56,065,830	51,000,000	51,000,000					3.720	3.720	AO	474,300	1,897,200	10/03/2019	10/01/2049
23357*-AS-0	DTE GAS COMPANY				1.D IF	16,000,000	97.0770	15,532,320	16,000,000	16,000,000					2.850	2.850	JD	38,000	19,000	11/16/2021	12/01/2051
233851-BJ-2	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.G FE	29,711,700	104.7650	31,429,586	30,000,000	29,916,068		30,593			3.250	3.364	FA	406,250	975,000	07/24/2014	08/01/2024
233851-BW-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.G FE	24,949,250	105.4430	26,360,829	25,000,000	24,980,954		5,239			3.300	3.324	MN	96,250	825,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.G FE	24,885,250	106.5290	26,632,164	25,000,000	24,954,098		11,789			3.500	3.555	FA	359,722	875,000	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC CO.GUARNT				1.G FE	15,562,188	107.8260	16,847,874	15,625,000	15,590,794		6,140			3.450	3.498	JJ	262,044	539,063	01/03/2017	01/06/2027
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A				1.G FE	24,991,250	101.5960	25,399,113	25,000,000	24,991,902		652			2.450	2.454	MS	202,465	306,250	02/25/2021	03/02/2031
233853-AG-5	DAIMLER TRUCKS FINAN NA SERIES 144A				2.A FE	19,938,600	100.4750	20,095,095	20,000,000	19,939,001		401			2.375	2.423	JD	22,431		12/02/2021	12/14/2028
233853-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A				2.A FE	23,823,360	99.9870	23,996,988	24,000,000	23,824,131		771			2.500	2.584	JD	28,333		12/02/2021	12/14/2031
23422*-AC-6	DAKOTA GASIFICATION CO SR				1.F	85,315,556	104.6010	89,240,924	85,315,556	85,315,556					4.010	4.010	MN	503,670	3,421,154	05/08/2015	05/08/2045
235825-AF-3	DANA INC			1	3.B FE	1,125,000	104.8700	1,179,782	1,125,000	1,125,000					5.375	5.375	MN	7,727	60,469	11/05/2019	11/15/2027
235825-AG-1	DANA INC			1	3.B FE	1,050,000	106.2500	1,115,625	1,050,000	1,050,000					5.625	5.625	JD	2,625	59,063	06/16/2020	06/15/2028
235825-AH-9	DANA INC			1	3.B FE	1,600,000	101.3750	1,622,000	1,600,000	1,600,000					4.250	4.250	MS	22,667	20,400	04/29/2021	09/01/2030
235825-AJ-5	DANA INC			1	3.B FE	17,650,000	99.7500	17,605,875	17,650,000	17,650,000					4.500	4.500	FA	81,631		11/15/2021	02/15/2032
235851-AV-4	DANAHER CORP			1	2.A FE	38,805,750	95.3200	37,174,906	39,000,000	38,811,473		4,230			2.600	2.624	AO	253,500	999,917	12/15/2020	10/01/2050
23745Q-AA-2	DARTMOUTH-HITCH HEALTH SECURED			1	1.F FE	43,296,159	118.4780	51,215,701	43,228,000	43,290,937		(1,326)			4.178	4.169	FA	752,527	1,806,066	04/04/2018	08/01/2048
23918K-AS-7	DAVITA INC SERIES 144A			1	4.A FE	25,950,000	102.3750	26,080,031	25,475,000	25,899,383		(50,617)			4.625	4.322	JD	98,185	1,178,219	02/09/2021	06/01/2030
23918K-AT-5	DAVITA INC SERIES 144A			1	4.A FE	14,781,250	97.4330	14,614,950	15,000,000	14,790,373		9,123			3.750	3.934	FA	212,500	189,583	09/17/2021	02/15/2031
239753-BM-7	TARGET CORP SR UNSEC				1.F FE	11,905,800	102.6500	12,318,009	12,000,000	11,996,807		8,178			8.800	8.875	MN	134,933	1,056,000	05/11/1992	05/15/2022
240019-BV-0	DAYTON POWER & LIGHT CO SERIES WI			1	2.A FE	14,904,859	113.9760	17,096,437	15,000,000	14,908,587		1,809			3.950	3.987	JD	26,333	592,500	04/13/2020	06/15/2049
244199-AU-9	DEERE & COMPANY SR UNSEC				1.F FE	945,469	100.1100	956,049	955,000	954,981		833			8.500	8.593	JJ	38,784	81,175	01/06/1992	01/09/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
244199-AZ-8	DEERE & COMPANY SR UNSEC				1.F FE	9,991,500	144.5600	14,455,973	10,000,000	9,985,802		340			8.100	8.107	MN	103,500	810,000	04/26/2000	05/15/2030
244199-BD-6	DEERE & COMPANY SR UNSEC				1.F FE	30,189,128	123.8720	37,409,292	30,200,000	30,194,372		564			5.375	5.378	AO	338,177	1,623,250	10/14/2009	10/16/2029
244199-BE-4	DEERE & COMPANY SR UNSEC			1	1.F FE	9,974,600	100.4440	10,044,402	10,000,000	9,998,755		2,817			2.600	2.629	JD	16,611	260,000	06/05/2012	06/08/2022
244199-BF-1	DEERE & COMPANY SR UNSEC			1	1.F FE	37,525,032	118.7290	45,431,767	38,265,000	37,656,144		18,605			3.900	4.014	JD	91,198	1,492,335	07/02/2014	06/09/2042
244199-BK-0	DEERE & COMPANY			1	1.F FE	9,999,800	118.1120	11,811,182	10,000,000	9,999,956		1			3.750	3.750	AO	79,167	375,000	03/25/2020	04/15/2050
24422E-RM-3	JOHN DEERE CAPITAL CORP SR UNSEC				1.F FE	21,786,806	100.4880	21,931,490	21,825,000	21,824,134		4,242			2.750	2.770	MS	176,722	600,188	02/22/2012	03/15/2022
24422E-VS-5	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	19,781,000	99.9500	19,990,079	20,000,000	19,785,026		4,026			2.000	2.126	JD	15,556	200,000	10/21/2021	06/17/2031
24618#-AG-5	DELAWARE NORTH COS-INC SR-UNSEC			1	3.A	15,000,000	101.7770	15,266,550	15,000,000	15,000,000					5.680	5.680	JJ	357,367	856,375	07/31/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH COS-INC SENIOR UNSECURED				3.A	30,000,000	97.0270	29,108,100	30,000,000	30,000,000					5.150	5.150	JD	68,667	1,785,625	12/15/2016	12/15/2026
24618#-AK-6	DELAWARE NORTH COS-INC SR-UNSEC				3.A	25,000,000	99.1560	24,789,000	25,000,000	25,000,000					5.790	5.790	JD	44,229	1,654,097	12/20/2017	12/20/2027
24618#-AM-2	DELAWARE NORTH COS-INC SR-UNSEC				3.A	21,000,000	101.8730	21,393,330	21,000,000	21,000,000					6.390	6.390	MS	383,933	1,348,025	03/18/2019	03/18/2029
24618#-AR-1	DELAWARE NORTH COS-INC SR-UNSEC				3.A	25,000,000	102.0590	25,514,750	25,000,000	25,000,000					6.000	6.000	JD	4,167	2,250,000	06/30/2020	06/30/2025
247109-BR-1	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	23,094,361	110.3940	25,280,147	22,900,000	23,052,451		(5,091)			4.000	3.951	JD	76,333	916,000	06/27/2012	06/01/2042
247109-BS-9	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	21,933,010	104.0380	22,888,320	22,000,000	21,985,599		7,319			3.500	3.536	MN	98,389	770,000	11/08/2013	11/15/2023
247109-BT-7	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	12,219,645	117.6700	14,414,531	12,250,000	12,223,407		656			4.150	4.165	MN	64,959	508,375	12/07/2015	05/15/2045
247109-E@-6	DELMARVA POWER AND LIGHT CO SR-SEC				1.F	20,000,000	115.1160	23,023,200	20,000,000	20,000,000					4.270	4.270	JD	37,956	854,000	06/21/2018	06/15/2048
24715@-AA-2	DELOITTE LLP A-SR			1	1.F	7,272,741	106.0620	7,713,614	7,272,741	7,272,741					6.730	6.730	FA	178,107	489,464	08/20/2008	08/20/2023
24715@-AT-1	DELOITTE LLP SR-UNSEC				1.F	16,000,000	106.7760	17,084,160	16,000,000	16,000,000					3.460	3.460	MN	83,040	553,600	05/07/2020	05/07/2027
24715@-AU-8	DELOITTE LLP SR-UNSEC				1.F	69,000,000	110.1080	75,974,520	69,000,000	69,000,000					3.560	3.560	MN	368,460	2,456,400	05/07/2020	05/07/2030
247361-ZN-1	DELTA AIR LINES INC SR UNSEC			1	3.A FE	24,990,000	106.5390	26,634,785	25,000,000	24,993,211		918			4.375	4.380	AO	218,750	1,093,750	04/16/2018	04/19/2028
247361-ZX-9	DELTA AIR LINES INC SERIES 144A				2.C FE	7,125,000	114.3410	8,146,794	7,125,000	7,125,000					7.000	7.000	MN	83,125	498,750	04/27/2020	05/01/2025
24879@-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC				1.F FE	74,252,729	105.6780	78,468,798	74,252,729	74,252,729					3.750	3.750	AO	696,119	2,784,477	09/13/2012	10/01/2040
24879@-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.D	60,000,000	118.8610	71,316,600	60,000,000	60,000,000					4.570	4.570	MN	312,283	2,742,000	09/16/2015	11/20/2045
24879@-AC-0	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.F FE	94,000,000	110.6060	103,969,640	94,000,000	94,000,000					4.150	4.150	JD	325,083	3,901,000	11/06/2018	12/01/2048
250847-DU-1	DTE ELECTRIC CO SR SEC			1	1.F FE	16,885,420	133.3980	22,677,689	17,000,000	16,933,227		4,191			6.350	6.401	AO	227,894	1,079,500	10/16/2002	10/15/2032
250847-DZ-0	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	43,288,232	125.6160	54,642,947	43,500,000	43,365,601		6,840			5.450	5.483	FA	895,617	2,370,750	08/30/2005	02/15/2035
250847-EA-4	DTE ELECTRIC CO SR SEC			1	1.F FE	9,940,400	132.2230	13,222,318	10,000,000	9,957,895		1,611			5.700	5.741	AO	142,500	570,000	09/29/2005	10/01/2037
250847-EB-2	DTE ELECTRIC CO SR SEC			1	1.F FE	9,994,600	144.8230	14,482,295	10,000,000	9,996,319		149			6.625	6.629	JD	55,208	662,500	05/17/2006	06/01/2036
250847-EJ-5	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	923,557	100.4380	929,051	925,000	924,926		161			2.650	2.668	JD	1,089	24,513	06/19/2012	06/15/2022
250847-EK-2	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	22,868,034	112.3150	25,579,708	22,775,000	22,848,243		(2,423)			3.950	3.926	JD	39,983	899,613	06/26/2012	06/15/2042
250847-G*-5	DETROIT EDISON CO INC-THE SR			1	1.E	27,000,000	106.2270	28,681,290	27,000,000	27,000,000					5.190	5.190	AO	350,325	1,401,300	09/29/2005	10/01/2023
25245B-AA-5	DIAGEO INVESTMENT CORP CO.GUARNT			1	1.G FE	11,052,994	122.8100	13,509,138	11,000,000	11,042,354		(1,318)			4.250	4.221	MN	64,931	467,500	05/17/2012	05/11/2042
25245B-AB-3	DIAGEO INVESTMENT CORP CO.GUARNT			1	1.G FE	17,785,383	100.8510	18,001,842	17,850,000	17,847,347		7,260			2.875	2.917	MN	71,276	513,188	05/08/2012	05/11/2022
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SEC			2	5.B FE	5,587,500	50.0000	5,587,500	11,175,000	5,587,500			5,587,500		5.375	5.375	FA	226,915	600,656	07/18/2019	08/15/2026
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	51,199,230	108.3670	55,898,721	51,583,000	51,333,253		38,909			3.700	3.796	FA	721,016	1,908,571	05/09/2019	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	33,594,338	112.7150	38,071,589	33,777,000	33,647,403		16,658			4.450	4.518	JJ	693,085	1,503,077	10/29/2018	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP CO.GUARNT			2	2.B FE	14,973,450	108.2360	16,235,437	15,000,000	14,979,496		2,340			3.600	3.621	JJ	270,000	540,000	06/10/2019	07/01/2029
25466A-AD-3	DISCOVER BANK SR UNSEC				2.B FE	41,437,623	105.0160	43,713,014	41,625,000	41,588,820		21,357			4.200	4.257	FA	694,444	1,748,250	01/27/2014	08/08/2023
25466A-AE-1	DISCOVER BANK SR UNSEC				2.B FE	25,287,900	109.0300	27,257,537	25,000,000	25,156,670		(33,888)			4.250	4.085	MS	318,750	1,062,500	07/12/2017	03/13/2026
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	62,509,638	105.7780	66,993,493	63,334,000	62,838,996		96,404			3.450	3.635	JJ	934,704	2,185,023	03/26/2019	07/27/2026
25466A-AP-6	DISCOVER BANK SR UNSEC			2	2.B FE	24,143,078	113.4680	27,345,682	24,100,000	24,131,249		(4,026)			4.650	4.627	MS	336,195	1,120,650	10/02/2018	09/13/2028
254687-CM-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	20,141,042	101.7450	20,349,069	20,000,000	20,036,266		(50,565)			3.000	2.737	MS	176,667	600,000	11/22/2019	09/15/2022
254687-CZ-7	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	3,486,539	106.2640	3,612,980	3,400,000	3,447,833		(18,687)			3.700	3.094	MS	37,041	125,800	11/22/2019	09/15/2024
254687-DD-5	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	10,053,998	107.8840	10,572,588	9,800,000	9,964,511		(43,221)			3.700	3.195	AO	76,549	362,600	11/22/2019	10/15/2025
254687-DH-6	WALT DISNEY COMPANY THE SERIES WI				2.A FE	8,639,149	125.8720	8,811,060	7,000,000	8,176,150		(223,722)			7.430	3.552	AO	130,025	520,100	11/22/2019	10/01/2026
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	5,726,256	107.5720	6,104,721	5,675,000	5,711,141		(7,299)			3.375	3.222	MN	24,473	191,531	11/22/2019	11/15/2026
254687-DM-5	WALT DISNEY COMPANY THE SERIES WI				2.A FE	18,746,685	129.5450	19,411,036	14,984,000	17,902,525		(408,029)			7.125	3.622	AO	246,143	1,067,610	11/22/2019	04/08/2028
254687-DV-5	WALT DISNEY COMPANY THE SERIES WI				1.G FE	27,053,783	139.6560	29,326,359	20,999,000	26,283,363		(372,865)			6.550	3.774	MS	404,989	1,375,435	11/22/2019	03/15/2033
254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	90,653,988	139.6470	100,544,161	71,999,000	88,649,445		(971,162)			6.200	3.908	JD	198,397	4,463,938	11/22/2019	12/15/2034
254687-EB-8	WALT DISNEY COMPANY THE SERIES WI				1.G FE	10,202,173	143.1050	11,448,437	8,000,000	9,987,350		(104,171)			6.400	4.052	JD	22,756	512,000	11/22/2019	12/15/2035
254687-EF-9	WALT DISNEY COMPANY THE SERIES WI				2.A FE	25,424,800	140.5260	28,105,102	20,000,000	24,942,624		(233,897)			6.150	3.966	MS	410,000	1,230,000	11/22/2019	03/01/2037
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1.G FE	615,731	99.4710	621,696	625,000	617,713		865			2.000	2.166	MS	4,167	12,500	09/03/2019	09/01/2029
254687-FQ-4	WALT DISNEY COMPANY THE				1.G FE	1,620,450	112.1680	1,822,729	1,625,000	1,621,137		393			3.800	3.834	MS	16,981	61,750	03/19/2020	03/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-FR-2	WALT DISNEY COMPANY THE			1	1.G FE	9,976,700	124.3000	12,429,968	10,000,000	9,978,017		754			4.625	4.643	MS	125,903	462,500	03/19/2020	03/23/2040
25468P-BW-5	TWDC ENTERPRISES 18 CORP CO.GUARNT				2.A FE	7,933,600	141.0670	11,285,350	8,000,000	7,961,623		2,511			7.000	7.067	MS	186,667	560,000	02/21/2002	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	2.A FE	10,792,199	121.3550	13,227,707	10,900,000	10,814,886		2,676			4.375	4.435	FA	178,828	476,875	08/17/2011	08/16/2041
25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC			1	2.A FE	49,414,500	118.6980	59,349,132	50,000,000	49,537,488		14,629			4.125	4.194	JD	171,875	2,062,500	11/29/2011	12/01/2041
25468P-CT-1	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	2.A FE	29,790,000	100.2590	30,077,644	30,000,000	29,997,102		23,472			2.550	2.630	FA	289,000	765,000	02/09/2012	02/15/2022
25468P-CX-2	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	2.A FE	14,793,018	113.1890	16,865,125	14,900,000	14,814,032		2,672			3.700	3.740	JD	45,942	551,300	11/27/2012	12/01/2042
25468P-DK-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	2.A FE	19,852,300	105.7870	21,157,500	20,000,000	19,929,036		15,929			3.000	3.092	FA	230,000	600,000	11/30/2016	02/13/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	2.A FE	24,921,158	102.6340	26,977,227	26,285,000	25,081,405		31,469			3.000	3.273	JJ	330,753	788,550	07/18/2016	07/30/2046
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2.C FE	15,475,200	109.5100	16,974,046	15,500,000	15,484,617		3,362			4.500	4.527	JJ	292,563	697,500	01/28/2019	01/30/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2.C FE	19,687,016	108.6790	21,735,854	20,000,000	19,793,070		28,479			3.950	4.140	MS	221,639	790,000	02/07/2018	03/20/2028
25470D-BJ-7	DISCOVERY COMMUNICATIONS			1	2.C FE	19,700,000	106.9070	21,060,604	19,700,000	19,700,000					3.625	3.625	MN	91,249	714,125	05/07/2020	05/15/2030
25470X-BE-4	DISH DBS CORP SERIES 144A			2	4.A FE	7,415,000	101.5790	7,532,046	7,415,000	7,415,000					5.250	5.250	JD	37,847		11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP SERIES 144A			2	4.A FE	6,840,000	101.0000	6,908,400	6,840,000	6,840,000					5.750	5.750	JD	38,238		11/10/2021	12/01/2028
25731V-AA-2	DOMINION ENERGY SOUTH SERIES A			1	1.F FE	8,869,498	100.8230	8,948,048	8,875,000	8,869,541		43			2.300	2.307	JD	18,144		11/18/2021	12/01/2031
257375-AE-5	DOMINION ENERGY GAS HLDG SR UNSEC			1	2.A FE	14,884,273	103.9550	15,489,234	14,900,000	14,896,593		1,771			3.550	3.563	MN	88,158	528,950	10/17/2013	11/01/2023
257375-AH-8	DOMINION ENERGY GAS HLDG SR UNSEC			1	2.A FE	9,540,595	106.0560	10,146,348	9,567,000	9,558,226		2,766			3.600	3.633	JD	15,307	344,412	12/03/2014	12/15/2024
257469-AJ-5	DOMINION ENERGY INC SR UNSEC			1	2.B FE	15,329,540	122.4090	18,850,966	15,400,000	15,360,007		2,443			5.250	5.280	FA	336,875	808,500	11/19/2004	08/01/2033
25746U-AN-9	DOMINION ENERGY INC SR UNSEC			1	2.B FE	25,047,067	131.1430	32,785,860	25,000,000	25,028,147		(1,700)			6.300	6.286	MS	463,750	1,575,000	01/03/2005	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SR UNSEC			1	2.B FE	10,259,700	130.4260	13,042,557	10,000,000	10,169,800		(8,181)			5.950	5.767	JD	26,444	595,000	07/11/2005	06/15/2035
260003-AF-5	DOVER CORP SR UNSEC			1	2.A FE	14,760,600	125.7260	18,858,861	15,000,000	14,843,290		7,449			5.375	5.484	AO	170,208	806,250	10/05/2005	10/15/2035
260003-AK-4	DOVER CORP SR UNSEC			1	2.A FE	24,658,500	129.5230	32,380,734	25,000,000	24,726,037		7,943			5.375	5.468	MS	447,917	1,343,750	02/16/2011	03/01/2041
260003-AM-0	DOVER CORP SR UNSEC			1	2.A FE	24,493,519	105.6310	26,064,453	24,675,000	24,598,102		18,368			3.150	3.236	MN	99,317	777,263	11/03/2015	11/15/2025
260003-AP-3	DOVER CORP			1	2.A FE	6,995,425	105.4830	7,410,209	7,025,000	7,001,092		2,668			2.950	2.999	MN	32,813	207,238	10/28/2019	11/04/2029
260543-CG-6	DOW CHEMICAL CO/THE SR UNSEC			1	2.B FE	6,681,850	118.1010	8,857,556	7,500,000	6,806,363		18,295			4.375	5.100	MN	41,927	328,125	01/07/2014	11/15/2042
260543-CK-7	DOW CHEMICAL CO/THE SR UNSEC			1	2.B FE	12,204,500	115.4250	14,428,115	12,500,000	12,283,836		12,390			4.250	4.429	AO	132,813	531,250	09/09/2014	10/01/2034
260543-DC-4	DOW CHEMICAL CO THE			1	2.B FE	24,794,000	98.3080	24,577,043	25,000,000	24,819,438		19,178			2.100	2.190	MN	67,083	640,208	08/17/2020	11/15/2030
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	45,452,025	115.8240	52,120,744	45,000,000	45,329,899		(42,061)			4.725	4.595	MN	271,688	2,126,250	12/18/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	26,950,000	128.8530	34,725,884	26,950,000	26,950,000					5.319	5.319	MN	183,166	1,433,471	11/14/2018	11/15/2038
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	27,150,577	100.3720	27,200,876	27,100,000	27,155,137		2,303			2.300	2.273	JJ	287,411	324,683	10/21/2021	07/15/2030
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	17,444,350	140.9080	24,658,870	17,500,000	17,457,275		1,414			6.350	6.374	FA	419,806	1,111,250	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	34,897,800	143.3750	50,181,364	35,000,000	34,920,697		2,448			6.450	6.472	AO	564,375	2,257,500	03/18/2009	04/01/2039
263901-AF-7	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	9,954,700	125.1910	12,519,083	10,000,000	9,961,742		981			4.900	4.929	JJ	225,944	490,000	07/08/2013	07/15/2043
264399-ED-4	DUKE ENERGY CAROLINAS CO.GUARNT			1	2.A FE	17,930,126	132.5850	23,681,077	17,861,000	17,897,382		(2,822)			6.450	6.421	AO	243,207	1,152,035	02/17/2005	10/15/2032
264414-AX-1	DUKE REALTY CORP			1	2.A FE	18,998,722	98.0700	18,854,020	19,225,000	19,001,296		2,574			2.250	2.381	JJ	61,280		11/01/2021	01/15/2032
26441Y-AY-3	DUKE REALTY LP CO.GUARNT			1	2.A FE	29,916,476	106.0150	32,214,659	30,387,000	30,219,843		53,032			3.750	3.952	JD	94,959	1,139,513	02/29/2016	12/01/2024
26441Y-AZ-0	DUKE REALTY LP SR UNSEC			1	2.A FE	12,484,417	106.1420	13,468,378	12,689,000	12,563,424		25,354			3.250	3.490	JD	1,146	412,393	03/21/2019	06/30/2026
26441Y-BA-4	DUKE REALTY LP SR UNSEC			1	2.A FE	1,406,954	106.6860	1,534,139	1,438,000	1,415,806		3,280			3.375	3.666	JD	2,157	48,533	03/21/2019	12/15/2027
26441Y-BB-2	DUKE REALTY LP SR UNSEC			2	2.A FE	12,687,260	111.6340	14,317,020	12,825,000	12,726,774		12,486			4.000	4.132	MS	151,050	513,000	09/04/2018	09/15/2028
26441Y-BC-0	DUKE REALTY LP			1	2.A FE	18,007,651	103.8990	18,026,484	17,350,000	17,935,156		(56,001)			2.875	2.387	MN	63,737	498,813	04/29/2021	11/15/2029
26441Y-BE-6	DUKE REALTY LP			1	2.A FE	6,783,100	95.0070	6,650,486	7,000,000	6,790,105		7,005			1.750	2.137	JJ	61,250		10/14/2021	07/01/2030
26441Y-BF-3	DUKE REALTY LP			1	2.A FE	9,715,800	94.6200	9,462,049	10,000,000	9,724,896		9,096			1.750	2.084	FA	72,917		08/31/2021	02/01/2031
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT			1	1.F FE	31,967,580	139.1670	47,662,040	34,248,000	32,483,257		57,700			6.000	6.513	JJ	947,528	2,054,880	11/14/2008	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	29,654,677	138.5920	44,026,612	31,767,000	30,123,214		52,466			6.050	6.564	AO	405,735	1,921,904	11/14/2008	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	71,115,037	131.6320	94,011,791	71,420,000	71,197,808		7,145			5.300	5.327	FA	1,429,987	3,785,260	11/16/2009	02/15/2040
26442E-AH-3	DUKE ENERGY OHIO INC			1	1.F FE	9,518,999	98.3780	9,370,493	9,525,000	9,519,907		547			2.125	2.132	JD	16,867	202,406	05/18/2020	06/01/2030
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,298,540	120.0150	8,761,091	7,300,000	7,298,977		27			4.375	4.376	MS	80,731	319,375	03/03/2014	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,324,863	117.4640	8,633,640	7,350,000	7,328,447		553			4.150	4.170	JD	25,419	305,025	11/17/2014	12/01/2044
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1	1.F FE	14,915,250	92.3680	13,855,227	15,000,000	14,917,849		1,968			2.500	2.527	FA	141,667	369,792	08/17/2020	08/15/2050
26443C-AA-1	DUKE UNIVERSITY HEALTH SR UNSEC			2	1.C FE	86,600,000	118.7940	102,875,914	86,600,000	86,600,000					3.920	3.920	JD	282,893	3,394,720	06/01/2017	06/01/2047
26444B-AC-8	DUKE ENERGY PROGRESS NC SERIES A-3				1.A FE	19,999,524	101.2430	20,248,532	20,000,000	19,999,200		(324)			2.799	2.799	JJ	57,535		11/17/2021	07/01/2041
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	13,223,800	102.7600	14,386,411	14,000,000	13,346,711		70,329			2.500	3.163	JD	29,167	350,000	03/24/2020	12/01/2029
266228-C#-0	DUQUESNE LIGHT CO T-SR-SEC				1.F	75,000,000	124.9600	93,720,000	75,000,000	75,000,000					4.970	4.970	MN	486,646	3,727,500	11/14/2013	11/14/2043
266228-C@-2	DUQUESNE LIGHT CO S-SR-SEC			1	1.F	25,000,000	122.1540	30,538,500	25,000,000	25,000,000					4.760	4.760	FA	495,833	1,190,000	02/01/2012	02/03/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
266228-D#-9	DUQUESNE LIGHT CO SR-SEC				1.F	25,000,000	106.6460	26,661,500	25,000,000	25,000,000					3.780	3.780	MS	312,375	945,000	03/02/2015	03/02/2045
266228-E#-8	DUQUESNE LIGHT CO				1.F	30,000,000	106.8140	32,044,200	30,000,000	30,000,000					3.820	3.820	AO	280,133	1,146,000	10/03/2017	10/03/2047
266228-E@-0	DUQUESNE LIGHT CO SR-SEC				1.F	15,000,000	110.6730	16,600,950	15,000,000	15,000,000					3.930	3.930	JJ	271,825	589,500	07/15/2015	07/15/2045
266228-F*-1	DUQUESNE LIGHT CO SR-SEC				1.F	20,000,000	108.1340	21,626,800	20,000,000	20,000,000					3.890	3.890	FA	324,167	778,000	02/01/2018	02/01/2048
26867L-AL-4	EMD FINANCE LLC CO.GUARNT			1	1.G FE	59,569,500	105.2290	63,137,436	60,000,000	59,820,913		51,936			3.250	3.349	MS	552,500	1,950,000	03/28/2019	03/19/2025
26875P-AK-7	EOG RESOURCES INC SR UNSEC			1	1.G FE	28,972,008	101.6970	29,885,796	29,387,000	29,325,754		49,366			2.625	2.803	MS	227,137	771,409	09/05/2014	03/15/2023
26875P-AM-3	EOG RESOURCES INC SR UNSEC			1	1.G FE	15,931,375	104.9450	18,365,460	17,500,000	16,870,963		176,741			3.150	4.349	AO	137,813	551,250	02/22/2016	04/01/2025
26875P-AN-1	EOG RESOURCES INC SR UNSEC			1	1.G FE	14,786,294	113.3510	16,832,561	14,850,000	14,802,785		2,672			3.900	3.931	AO	144,788	579,150	03/12/2015	04/01/2035
26875P-AP-6	EOG RESOURCES INC SR UNSEC			1	1.G FE	11,233,575	109.2360	12,289,010	11,250,000	11,242,552		1,661			4.150	4.168	JJ	215,281	466,875	01/11/2016	01/15/2026
26875P-AQ-4	EOG RESOURCES INC SR UNSEC			1	1.G FE	2,408,825	121.4320	3,035,790	2,500,000	2,426,602		3,422			5.100	5.401	JJ	58,792	127,500	03/01/2016	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	32,193,558	138.2870	44,459,370	32,150,000	32,177,711		(1,452)			6.700	6.690	JD	179,504	2,154,050	04/26/2006	06/01/2034
26884A-BA-0	ERP OPERATING LP SR UNSEC			1	1.G FE	22,918,645	102.2710	24,148,203	23,612,000	23,505,965		79,100			3.000	3.360	AO	149,543	708,360	09/11/2013	04/15/2023
26884A-BD-4	ERP OPERATING LP SR UNSEC			1	1.G FE	14,823,950	105.8810	15,776,200	14,900,000	14,871,272		7,801			3.375	3.435	JD	41,906	502,875	05/12/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP SR UNSEC			1	1.G FE	9,934,100	105.1890	10,518,851	10,000,000	9,965,992		6,463			2.850	2.926	MN	47,500	285,000	10/04/2016	11/01/2026
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	5,800,189	106.6370	6,197,715	5,812,000	5,804,073		1,274			3.250	3.277	FA	78,704	188,890	04/16/2019	08/01/2027
26884A-BH-5	ERP OPERATING LP SR UNSEC			1	1.G FE	19,595,574	120.0130	23,882,620	19,900,000	19,618,813		6,120			4.000	4.089	FA	331,667	796,000	03/26/2019	08/01/2047
26884A-BM-4	ERP OPERATING LP			1	1.G FE	9,376,619	102.5860	9,440,988	9,203,000	9,363,964		(12,655)			2.500	2.256	FA	86,917	115,038	05/03/2021	02/15/2030
26884A-BN-2	ERP OPERATING LP			1	1.G FE	19,969,108	97.0700	19,802,277	20,400,000	19,982,090		12,982			1.850	2.087	FA	148,863		09/17/2021	08/01/2031
26884T-AL-6	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	11,979,600	105.8640	12,703,671	12,000,000	11,993,552		2,086			3.850	3.870	MN	59,033	462,000	05/19/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	19,962,200	107.5250	21,505,021	20,000,000	19,983,715		3,877			3.800	3.823	MN	126,667	760,000	11/02/2015	11/01/2025
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	13,206,805	105.8330	14,022,834	13,250,000	13,227,963		4,062			3.300	3.337	JD	36,438	437,250	05/23/2016	12/01/2026
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC			1	2.B PL	14,772,670	106.5010	15,733,041	14,772,670	14,772,670					4.580	4.581	JJ	311,982	676,588	10/01/2013	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			1	2.B PL	4,700,393	106.2740	4,995,296	4,700,393	4,700,393					4.580	4.581	JJ	99,267	215,278	11/14/2013	01/15/2039
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	5,258,859	96.6780	5,099,749	5,275,000	5,261,591		1,918			2.000	2.033	JD	4,689	105,500	06/02/2020	06/15/2030
27409L-AE-3	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	37,528,540	98.5780	36,966,591	37,500,000	37,534,935		5,595			3.000	2.992	JD	50,000	1,125,000	07/22/2020	06/15/2050
27616#-AA-3	EASTERLY GOVERNMENT PROP LP				2.B	45,000,000	108.1410	48,663,450	45,000,000	45,000,000					4.050	4.050	MN	182,250	1,822,500	05/25/2017	05/25/2027
27616#-AB-1	EASTERLY GOVERNMENT PROP LP				2.B	50,000,000	108.7150	54,357,500	50,000,000	50,000,000					4.150	4.150	MN	207,500	2,075,000	05/25/2017	05/25/2029
27616#-AD-7	EASTERLY GOVERNMENT PROP LP SR-UNSEC				2.B	13,000,000	106.7600	13,878,800	13,000,000	13,000,000					3.730	3.730	MS	146,817	484,900	09/12/2019	09/12/2029
27616#-AE-5	EASTERLY GOVERNMENT PROP LP SR-UNSEC				2.B	12,000,000	107.4160	12,889,920	12,000,000	12,000,000					3.830	3.830	MS	139,157	459,600	09/12/2019	09/12/2031
276480-AE-0	EASTERN GAS TRAN SERIES 144A			1	1.G FE	13,401,910	121.2190	13,758,306	11,350,000	13,372,840		(29,069)			4.800	3.596	MN	90,800	272,400	06/24/2021	11/01/2043
276480-AJ-9	EASTERN GAS TRAN SERIES 144A			1	1.G FE	5,170,327	106.0560	5,072,644	4,783,000	5,110,185		(60,142)			3.600	1.027	JD	7,653	86,094	06/24/2021	12/15/2024
277432-AN-0	EASTMAN CHEMICAL CO SR UNSEC			1	2.C FE	42,852,685	101.1150	43,681,676	43,200,000	43,170,327		42,356			3.600	3.703	FA	587,520	1,555,200	01/16/2014	08/15/2022
277432-AR-1	EASTMAN CHEMICAL CO SR UNSEC			1	2.C FE	22,388,850	106.7890	24,027,593	22,500,000	22,460,405		11,411			3.800	3.859	MS	251,750	855,000	11/10/2014	03/15/2025
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.C FE	11,201,238	113.6690	12,844,574	11,300,000	11,227,798		8,685			4.500	4.609	JD	42,375	508,500	10/30/2018	12/01/2028
278058-AM-4	EATON CORP SR UNSEC				2.A FE	20,605,002	104.3970	21,923,314	21,000,000	20,977,372		33,953			8.100	8.282	FA	642,600	1,701,000	08/06/1999	08/15/2022
278058-AP-7	EATON CORP CO.GUARNT				2.A FE	19,121,600	112.8270	22,565,328	20,000,000	19,843,302		61,387			7.625	8.013	AO	381,250	1,525,000	04/28/1994	04/01/2024
278058-AW-2	EATON CORP CO.GUARNT				2.A FE	19,887,120	136.8390	27,367,828	20,000,000	19,945,096		4,920			7.650	7.697	MN	195,500	1,530,000	01/20/2000	11/15/2029
278058-DB-5	EATON CORP CO.GUARNT			1	2.A FE	21,359,130	126.5930	27,850,449	22,000,000	21,531,283		17,854			5.800	6.013	MS	375,711	1,276,000	01/29/2008	03/15/2037
278058-F*-8	EATON CORP B-SR-UNSEC			1	2.A	35,000,000	103.8290	36,340,150	35,000,000	35,000,000					3.680	3.680	JD	57,244	1,288,000	06/28/2012	06/28/2023
278062-AC-8	EATON CORP CO.GUARNT			1	2.A FE	33,218,202	101.8650	33,920,919	33,300,000	33,291,537		9,899			2.750	2.781	MN	150,081	915,750	11/15/2012	11/02/2022
278062-AD-6	EATON CORP CO.GUARNT			1	2.A FE	8,823,568	114.9020	10,168,798	8,850,000	8,832,576		1,261			4.000	4.023	MN	58,017	354,000	11/14/2012	11/02/2032
278062-AE-4	EATON CORP CO.GUARNT			1	2.A FE	68,496,883	116.8960	80,897,793	69,205,000	68,606,877		17,052			4.150	4.212	MN	470,690	2,872,008	09/16/2014	11/02/2042
278062-AF-1	EATON CORP CO.GUARNT			1	2.A FE	15,000,000	115.5760	17,336,422	15,000,000	15,000,000					3.915	3.915	MS	172,913	587,250	09/06/2017	09/15/2047
278865-AW-0	ECOLAB INC SR UNSEC			1	1.G FE	21,133,931	110.1050	24,113,085	21,900,000	21,207,446		15,861			3.700	3.898	MN	135,050	810,300	01/18/2017	11/01/2046
278865-BA-7	ECOLAB INC SR UNSEC			1	1.G FE	27,139,566	121.0780	32,764,997	27,061,000	27,134,273		(1,783)			3.950	3.933	JD	89,076	1,068,910	04/18/2018	12/01/2047
278865-BE-9	ECOLAB INC			1	1.G FE	5,374,614	120.1060	5,885,175	4,900,000	5,301,259		(42,689)			4.800	3.610	MS	63,373	235,200	03/27/2020	03/24/2030
278865-BG-4	ECOLAB INC			1	1.G FE	32,943,217	88.1420	29,703,744	33,700,000	32,967,865		17,964			2.125	2.228	FA	270,536	720,103	08/13/2020	08/15/2050
278865-BJ-8	ECOLAB INC SERIES WI			1	1.G FE	19,658,872	98.1390	19,627,827	20,000,000	19,659,355		483			2.750	2.828	FA	203,194		12/09/2021	08/18/2055
27965#-AN-2	EDENS LTD PTNSP C-SR-UNSEC			1	2.B PL	40,000,000	104.6230	41,849,200	40,000,000	40,000,000					3.630	3.630	MN	173,433	1,452,000	05/18/2015	05/18/2027
27965#-AQ-5	EDENS LTD PTNSP				2.B PL	22,500,000	104.8020	23,580,450	22,500,000	22,500,000					3.590	3.590	JJ	388,169	807,750	07/08/2016	07/08/2026
27965#-AR-3	EDENS LTD PTNSP				2.B PL	15,000,000	105.2130	15,781,950	15,000,000	15,000,000					3.770	3.770	JJ	271,754	565,500	07/08/2016	07/08/2028
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC				2.C PL	45,106,923	92.1060	41,546,182	45,106,923	45,106,923					4.680	4.682	FA	709,532	2,111,004	06/20/2018	11/30/2035
28258#-AC-0	SOLAR INVESTCO				2.C PL	5,343,315	92.1060	4,580,888	4,973,496	5,337,008		(6,307)			4.680	3.990	MN	20,043	116,380	08/31/2021	11/30/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
283677-AW-2	EL PASO ELECTRIC CO SR UNSEC			1	2.B FE	31,880,700	131.8500	42,192,034	32,000,000	31,920,898		3,752			6.000	6.027	MN	245,333	1,920,000	12/11/2006	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO SR UNSEC			1	2.B FE	14,976,950	101.2500	15,187,560	15,000,000	14,997,493		2,547			3.300	3.318	JD	22,000	495,000	02/27/2013	12/15/2022
283695-AZ-7	EL PASO NATURAL GAS CO.GUARNT				2.B FE	4,966,250	100.2410	5,012,071	5,000,000	4,999,884		2,973			8.625	8.689	JJ	198,854	431,250	01/10/1992	01/15/2022
283695-BE-3	EL PASO NATURAL GAS CO.GUARNT				2.B FE	12,000,000	121.4660	14,575,962	12,000,000	12,000,000					7.500	7.500	MN	115,000	900,000	11/07/1996	11/15/2026
28501*-AT-2	ELECTRIC TRANSMISSION TEX LLC D-B-SR-UNSEC			1	2.B	18,000,000	104.6320	18,833,760	18,000,000	18,000,000					3.600	3.600	MN	75,600	648,000	11/19/2013	11/19/2025
28501*-AX-3	ELECTRIC TRANSMISSION TEXAS LL SR-UNSEC				2.B	30,000,000	102.7980	30,839,400	30,000,000	30,000,000					3.620	3.620	MN	105,583	1,086,000	05/26/2016	05/26/2033
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC				2.C PL	13,970,789	108.3910	15,143,078	13,970,789	13,970,789					5.350	5.387	MJSD	2,076	749,110	03/27/2013	12/31/2032
286857-A#-4	ELIZABETHTOWN GAS CO SR-SEC				1.G	8,000,000	112.9430	9,035,440	8,000,000	8,000,000					4.220	4.220	JD	10,316	337,600	12/20/2018	12/20/2033
286857-A@-6	ELIZABETHTOWN GAS CO SR-SEC				1.G	9,000,000	110.2590	9,923,310	9,000,000	9,000,000					4.020	4.020	JD	11,055	361,800	12/20/2018	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS CO SR-SEC				1.G	18,000,000	114.3530	20,583,540	18,000,000	18,000,000					4.290	4.290	JD	23,595	772,200	12/20/2018	12/20/2038
28932M-AA-3	ELM RD GENERATING STAT SR SEC			1	1.F FE	8,523,176	110.4030	9,409,822	8,523,176	8,523,176					5.209	5.209	FA	172,656	443,972	02/03/2010	02/11/2030
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A			1	3.C FE	20,288,750	95.9770	19,795,256	20,625,000	20,300,782		12,032			3.875	4.148	FA	301,927	103,979	11/04/2021	08/15/2028
291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	15,045,169	131.2490	19,851,338	15,125,000	15,079,640		2,907			6.000	6.038	FA	342,833	907,500	03/19/2003	08/15/2032
291011-BD-5	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	24,717,000	133.2020	33,300,605	25,000,000	24,782,698		7,142			5.250	5.326	MN	167,708	1,312,500	11/10/2009	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO			1	1.F FE	5,399,800	97.2490	4,862,439	5,000,000	5,387,487		(9,097)			2.750	2.372	AO	29,028	137,500	08/12/2020	10/15/2050
291011-BN-3	EMERSON ELECTRIC CO			1	1.F FE	24,812,000	98.6310	24,657,839	25,000,000	24,815,954		3,954			1.950	2.042	AO	102,917		10/14/2021	10/15/2030
291641-B*-8	THE EMPIRE DISTRICT ELECTRIC C SR-SEC			1	1.G	40,000,000	113.1550	45,262,000	40,000,000	40,000,000					4.320	4.320	MN	148,800	1,728,000	05/30/2013	05/30/2043
291641-B@-6	EMPIRE DISTRICT ELECTRIC CO SR-SEC			1	1.G	30,000,000	111.4270	33,428,100	30,000,000	30,000,000					4.270	4.270	JD	106,750	1,281,000	12/01/2014	12/01/2044
292102-B*-0	EMPIRE STATE REALTY OP-L.P. SR-UNSEC				3.A	50,000,000	108.0850	54,042,500	50,000,000	50,000,000					4.080	4.101	MJSD	51,000	2,040,000	12/22/2017	01/22/2028
292102-B@-8	EMPIRE STATE REALTY OP-L.P. SR-UNSEC				3.A	50,000,000	110.3190	55,159,500	50,000,000	50,000,000					4.260	4.260	MJSD	53,250	2,130,000	03/22/2018	03/22/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	12,076,540	96.5360	12,163,585	12,600,000	12,109,122		32,729			1.776	2.244	MS	64,646	134,976	04/21/2021	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP SERIES 144A			1	1.F FE	11,155,000	101.1010	11,277,833	11,155,000	11,155,000					3.075	3.075	MS	99,094	343,016	09/14/2020	09/17/2051
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	40,591,821	122.3950	50,487,852	41,250,000	40,848,742		22,889			5.950	6.067	JD	204,531	2,454,375	01/03/2005	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	4,987,100	127.7490	6,387,434	5,000,000	4,991,671		406			6.300	6.319	JD	14,000	315,000	12/01/2004	12/15/2034
29261A-AB-6	ENCOMPASS HEALTH CORP			1	4.A FE	13,116,250	103.0000	13,647,500	13,250,000	13,134,861		10,119			4.750	4.871	FA	262,240	629,375	09/30/2020	02/01/2030
29273R-BD-0	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.C FE	2,842,477	105.9500	3,086,331	2,913,000	2,883,040		8,530			4.050	4.391	MS	34,738	117,977	08/05/2016	03/15/2025
29273R-BF-5	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.C FE	14,982,483	113.0070	18,182,874	16,090,000	15,079,940		20,745			5.150	5.638	MS	243,987	828,635	10/27/2016	03/15/2045
29278@-AA-9	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	8,000,000	109.3890	8,751,120	8,000,000	8,000,000					4.480	4.480	MN	33,849	358,400	11/27/2018	11/27/2026
29278@-AB-7	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	19,000,000	112.0140	21,282,660	19,000,000	19,000,000					4.630	4.630	MN	83,083	879,700	11/27/2018	11/27/2028
29278@-AC-5	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	31,000,000	112.3040	34,814,240	31,000,000	31,000,000					4.630	4.630	JJ	653,859	1,435,300	01/17/2019	01/17/2029
29278@-AD-3	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	5,000,000	113.8760	5,693,800	5,000,000	5,000,000					4.730	4.730	MN	22,336	236,500	11/27/2018	11/27/2030
29278@-AE-1	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	7,000,000	114.1550	7,990,850	7,000,000	7,000,000					4.730	4.730	JJ	150,834	331,100	01/17/2019	01/17/2031
29336U-AE-7	ENLINK MIDSTREAM PARTNER SR UNSEC			1	3.A FE	36,406,302	103.6450	39,461,797	38,074,000	37,339,178		193,749			4.150	4.769	JD	131,673	1,580,071	12/01/2016	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR UNSEC			1	3.A FE	7,089,989	105.2500	7,472,750	7,100,000	7,094,866		988			4.850	4.868	JJ	158,784	344,350	07/11/2016	07/15/2026
29364D-AS-9	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	35,099,710	105.0490	36,898,515	35,125,000	35,117,746		2,821			3.700	3.709	JD	108,302	1,299,625	03/10/2014	06/01/2024
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	4,360,606	106.9710	4,679,975	4,375,000	4,368,318		1,434			3.500	3.539	AO	38,281	153,125	01/05/2016	04/01/2026
29364G-AL-7	ENTERGY CORP			1	2.B FE	14,769,070	101.7660	15,086,810	14,825,000	14,777,119		4,867			2.800	2.843	JD	18,449	415,100	05/15/2020	06/15/2030
29364G-AP-8	ENTERGY CORP			1	2.B FE	3,101,125	98.4890	3,077,775	3,125,000	3,103,008		1,883			2.400	2.484	JD	3,333	58,333	03/02/2021	06/15/2031
29364W-AU-2	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	105.9710	5,298,572	5,000,000	4,998,490		429			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29364W-BC-1	ENTERGY LOUISIANA LLC COLLAT TRST			2	1.F FE	19,858,600	118.8710	23,774,197	20,000,000	19,865,674		2,430			4.200	4.241	AO	210,000	840,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA LLC			1	1.F FE	22,732,480	97.9490	20,804,278	21,240,000	22,690,935		(34,089)			2.900	2.561	MS	181,366	615,960	12/14/2020	03/15/2051
29365P-AR-3	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	106.3640	5,318,182	5,000,000	4,998,490		429			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTG			2	2.A FE	2,991,900	117.5930	3,527,777	3,000,000	2,992,520		282			4.500	4.521	MS	34,125	135,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC			1	2.A FE	8,541,660	105.4790	8,438,286	8,000,000	8,530,427		(11,864)			3.550	3.178	MS	71,789	284,000	01/14/2021	09/30/2049
29365T-AK-0	ENTERGY TEXAS INC			1	2.A FE	2,939,085	93.7640	2,766,026	2,950,000	2,940,282		959			1.750	1.789	MS	15,201	49,331	09/28/2020	03/15/2031
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTG			2	1.F FE	18,887,330	118.5860	22,531,390	19,000,000	18,893,146		2,057			4.200	4.235	AO	199,500	798,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			1	1.F FE	58,681,079	92.9280	55,361,647	59,575,000	58,675,846		(3,727)			2.650	2.722	JD	70,166	1,313,738	10/21/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC			2	1.F FE	11,180,025	105.0040	11,812,984	11,250,000	11,181,899		1,874			3.350	3.382	JD	16,750	266,953	03/24/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTG			2	1.F FE	3,948,120	114.6460	4,585,840	4,000,000	3,950,578		991			3.850	3.924	JD	12,833	154,000	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC			1	1.F FE	29,372,559	107.3980	31,709,204	29,525,000	29,379,315		3,498			3.500	3.527	JD	86,115	1,033,375	03/09/2021	06/01/2051
29366W-AC-0	ENTERGY MISSISSIPPI INC			1	1.F FE	9,974,200	99.3550	9,935,475	10,000,000	9,974,393		193			2.550	2.575	JD	31,875		11/10/2021	12/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	1,963,780	124.7390	2,494,786	2,000,000	1,976,436		1,160			5.750	5.880	MS	38,333	115,000	08/22/2005	03/01/2035
29379V-AU-7	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	19,958,000	100.4140	20,082,812	20,000,000	19,999,402		4,817			4.050	4.075	FA	306,000	810,000	08/10/2011	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-AY-9	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	46,842,948	114.0820	54,103,569	47,425,000	46,944,126		13,202			4.450	4.525	FA	797,267	2,110,413	03/11/2013	02/15/2043
29379V-AZ-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	31,873,260	102.3250	32,744,026	32,000,000	31,982,145		14,320			3.350	3.398	MS	315,644	1,072,000	05/31/2013	03/15/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	19,962,200	104.9980	20,999,571	20,000,000	19,990,733		4,111			3.900	3.923	FA	294,667	780,000	02/05/2014	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	19,969,000	123.3110	24,662,109	20,000,000	19,973,101		599			5.100	5.110	FA	385,333	1,020,000	02/05/2014	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	34,845,416	106.2570	37,097,542	34,913,000	34,888,343		7,230			3.750	3.774	FA	494,601	1,309,238	11/28/2016	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	8,468,975	107.2620	9,117,243	8,500,000	8,486,494		2,977			3.700	3.742	FA	118,811	314,500	05/04/2015	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	20,029,772	109.0140	21,028,815	19,290,000	19,682,440		(72,536)			3.950	3.493	FA	287,850	761,955	11/02/2016	02/15/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO.GUARNT			2	2.A FE	4,972,761	106.1900	5,282,961	4,975,000	4,973,317		194			3.125	3.130	JJ	65,211	155,469	06/24/2019	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,527,757	104.2640	1,485,766	1,425,000	1,513,407		(10,337)			2.800	1.942	JJ	16,736	39,900	07/30/2020	01/31/2030
294429-AL-9	EQUIFAX INC SR UNSEC			1	2.B FE	27,615,055	105.2790	29,083,344	27,625,000	27,620,434		947			3.250	3.254	JD	74,818	897,813	05/05/2016	06/01/2026
294429-AS-4	EQUIFAX INC			1	2.B FE	9,132,615	104.6680	9,577,111	9,150,000	9,135,260		1,519			3.100	3.122	MN	36,244	283,650	04/22/2020	05/15/2030
294429-AT-2	EQUIFAX INC			1	2.B FE	49,888,550	98.6450	49,322,258	50,000,000	49,892,462		3,912			2.350	2.374	MS	450,417		09/29/2021	09/15/2031
29444U-BC-9	EQUINIX INC			1	2.B FE	2,500,000	103.0370	2,575,921	2,500,000	2,500,000					2.625	2.625	MN	7,839	65,625	11/06/2019	11/18/2024
29444U-BE-5	EQUINIX INC			1	2.B FE	1,997,960	105.1090	2,102,176	2,000,000	1,998,340		182			3.200	3.212	MN	7,644	64,000	11/06/2019	11/18/2029
29444U-BH-8	EQUINIX INC			1	2.B FE	45,114,594	97.2090	44,570,399	45,850,000	45,162,277		43,311			2.150	2.344	JJ	454,552	626,041	10/26/2021	07/15/2030
294549-AE-0	EQT CORP SR UNSEC				3.A FE	19,920,200	119.0000	23,800,000	20,000,000	19,973,655		4,677			7.750	7.785	JJ	714,722	1,550,000	07/23/1996	07/15/2026
29455J-BH-9	EQT CORP SR UNSEC				3.A FE	6,738,970	106.7430	7,471,977	7,000,000	6,975,886		19,604			7.420	7.743	AO	129,850	519,400	03/24/1994	03/02/2023
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC			1	1.G	54,901,269	107.8380	59,204,431	54,901,269	54,901,269					3.990	3.990	FA	827,545	2,190,561	02/22/2013	02/15/2035
29669*-AB-7	ESSENTIA HEALTH				1.G	52,434,000	109.3490	57,336,055	52,434,000	52,434,000					3.900	3.900	FA	772,528	2,044,926	12/21/2016	02/15/2040
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	16,451,400	101.5670	16,402,997	16,150,000	16,428,913		(19,814)			2.704	2.465	AO	92,191	301,496	06/02/2021	04/15/2030
29670G-AE-2	ESSENTIAL UTLITIES INC			1	2.B FE	41,794,805	103.5000	41,917,634	40,500,000	41,752,943		(28,558)			3.351	3.181	AO	286,511	1,357,155	07/08/2020	04/15/2050
29670G-AF-9	ESSENTIAL UTILITIES INC			1	2.B FE	28,213,278	99.4130	28,069,150	28,235,000	28,214,796		1,517			2.400	2.408	MN	112,940	361,408	10/25/2021	05/01/2031
29717P-AN-7	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	19,851,827	105.2450	21,048,929	20,000,000	19,959,259		16,371			3.875	3.967	MN	129,167	775,000	04/08/2014	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	48,721,265	105.5590	50,660,746	47,993,000	48,278,236		(90,424)			3.500	3.288	AO	419,939	1,679,755	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	30,413,433	106.0440	31,767,683	29,957,000	30,166,351		(48,362)			3.375	3.188	AO	213,444	1,011,049	06/29/2016	04/15/2026
29717P-AR-8	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	14,913,450	107.6390	16,145,879	15,000,000	14,950,373		8,279			3.625	3.694	MN	90,625	543,750	04/03/2017	05/01/2027
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	10,208,412	104.8020	10,846,972	10,350,000	10,236,906		12,183			3.000	3.155	JJ	143,175	310,500	07/29/2019	01/15/2030
29717P-AZ-0	ESSEX PORTFOLIO LP			1	2.A FE	14,905,050	100.3080	15,046,253	15,000,000	14,910,033		4,983			2.550	2.622	JD	17,000	206,125	05/17/2021	06/15/2031
299808-AH-8	EVEREST REINSURANCE HLDG			1	1.G FE	105,167,882	104.9000	109,672,627	104,550,000	105,152,759		(12,137)			3.500	3.467	AO	772,508	3,740,567	10/06/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HLDG			1	2.A FE	96,112,268	97.3410	95,588,881	98,200,000	96,121,887		9,619			3.125	3.234	AO	741,615		09/29/2021	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL			1	1.F FE	37,766,874	107.1830	37,535,359	35,020,000	37,687,029		(60,887)			3.450	3.031	AO	255,062	1,104,690	10/13/2021	04/15/2050
30037D-AA-3	EVERGY METRO SERIES 2020			1	1.F FE	15,332,194	99.4290	15,262,372	15,350,000	15,334,799		1,623			2.250	2.263	JD	28,781	345,375	05/18/2020	06/01/2030
30040W-AB-4	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	19,153,640	104.9440	19,939,367	19,000,000	19,072,474		(17,263)			3.350	3.245	MS	187,414	636,500	11/09/2016	03/15/2026
30161N-AN-1	EXELON CORP SR UNSEC			1	2.B FE	5,764,167	106.8350	6,169,732	5,775,000	5,770,484		1,197			3.950	3.974	JD	10,138	228,113	05/16/2016	06/15/2025
30161N-AQ-4	EXELON CORP SR UNSEC			1	2.B FE	14,959,664	118.9400	17,841,005	15,000,000	14,968,427		1,616			4.950	4.972	JD	33,000	742,500	05/16/2016	06/15/2035
30161N-AS-0	EXELON CORP SR UNSEC			1	2.B FE	5,631,428	128.6330	7,267,738	5,650,000	5,633,475		358			5.100	5.122	JD	12,807	288,150	05/16/2016	06/15/2045
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	2.B FE	59,265,384	104.7430	62,531,650	59,700,000	59,579,117		46,335			3.500	3.587	JD	92,867	2,089,500	06/02/2014	06/15/2024
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	2.B FE	13,253,978	110.0840	14,668,720	13,325,000	13,291,612		7,156			4.500	4.567	FA	209,869	599,625	02/22/2016	02/25/2026
30225V-AF-4	EXTRA SPACE STORAGE LP			1	2.B FE	16,105,394	98.4030	15,892,146	16,150,000	16,108,030		2,636			2.550	2.581	JD	34,319	228,792	05/13/2021	06/01/2031
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.D FE	29,900,000	105.7900	31,631,307	29,900,000	29,900,000					3.043	3.043	MS	303,286	909,857	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP SR UNSEC			1	1.D FE	30,225,000	116.6900	35,269,649	30,225,000	30,225,000					4.114	4.114	MS	414,486	1,243,457	02/29/2016	03/01/2046
30288*-AB-6	FLNG LIQUEFACTION 2 LLC			1	2.B FE	38,178,002	110.6460	42,242,432	38,178,002	38,178,002					4.790	4.788	MS	462,261	1,828,726	02/08/2017	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC				2.B FE	47,145,000	110.5360	52,112,197	47,145,000	47,145,000					4.390	4.389	JD	5,749	2,069,666	05/21/2019	12/31/2038
302960-AB-4	FINELINE				3.B IF	16,802,941	102.0000	17,400,000	17,058,824	16,822,179		19,237			9.224	9.643	MJSD	4,371	1,473,693	02/23/2021	08/19/2028
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	57,834,000	111.8810	64,705,258	57,834,000	57,834,000					4.360	4.361	JD	7,004	2,521,562	08/07/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	53,014,500	116.5100	61,767,308	53,014,500	53,014,500					5.550	5.551	MS	743,749	2,942,305	07/03/2018	03/31/2039
303250-AF-1	FAIR ISAAC CORP SERIES 144A			1	3.B FE	2,877,788	102.7930	2,965,578	2,885,000	2,877,828		41			4.000	4.044	JD	5,129		12/14/2021	06/15/2028
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC				1.D PL	22,032,000	105.6880	22,828,608	21,600,000	22,030,430		(1,570)			4.159	4.053	MON	42,422	209,919	09/20/2021	09/15/2056
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC			1	2.A FE	28,949,291	101.9850	30,212,932	29,625,000	29,514,287		75,187			2.750	3.022	JD	67,891	814,688	10/07/2013	06/01/2023
313747-AU-1	FEDERAL REALTY INVS TRST SR UNSEC			1	2.A FE	9,901,800	104.7280	10,472,831	10,000,000	9,976,959		10,634			3.950	4.069	JJ	182,139	395,000	12/04/2013	01/15/2024
313747-AV-9	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	9,549,400	118.3600	10,682,024	9,025,000	9,496,605		(12,578)			4.500	4.140	JD	33,844	406,125	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	25,448,932	105.8000	29,218,921	27,617,000	25,640,518		44,722			3.625	4.084	FA	417,132	1,001,116	08/18/2020	08/01/2046
313747-AY-3	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	6,459,514	106.0650	6,948,328	6,551,000	6,491,727		9,541			3.250	3.431	JJ	98,174	212,908	03/20/2019	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	2.A FE	9,317,217	105.3040	9,451,025	8,975,000	9,241,046		(32,947)			3.200	2.744	JD	12,764	287,200	08/19/2019	06/15/2029
313747-BA-4	FEDERAL REALTY INVESTMEN			2	2.A FE	10,984,100	106.5800	10,658,027	10,000,000	10,870,931		(95,806)			3.500	2.323	JD	29,167	350,000	12/15/2020	06/01/2030
31428X-AT-3	FEDEX CORP CO.GUARNT			1	2.B FE	47,776,146	109.7790	53,695,116	48,912,000	47,991,576		27,821			3.875	4.009	FA	789,725	1,895,340	03/04/2013	08/01/2042
31428X-AU-0	FEDEX CORP CO.GUARNT			1	2.B FE	29,714,463	112.0230	33,607,050	30,000,000	29,763,302		6,611			4.100	4.156	AO	259,667	1,230,000	06/04/2013	04/15/2043
31428X-BA-3	FEDEX CORP CO.GUARNT			1	2.B FE	14,954,200	111.5830	16,737,453	15,000,000	14,966,464		1,928			3.900	3.922	FA	243,750	585,000	01/08/2015	02/01/2035
31428X-BB-1	FEDEX CORP CO.GUARNT			1	2.B FE	11,760,439	111.9550	13,434,637	12,000,000	11,788,649		5,280			4.100	4.220	FA	205,000	492,000	04/12/2016	02/01/2045
31428X-BG-0	FEDEX CORP CO.GUARNT			1	2.B FE	4,978,050	119.8330	5,991,664	5,000,000	4,980,363		435			4.550	4.577	AO	56,875	227,500	03/21/2016	04/01/2046
31428X-BN-5	FEDEX CORP CO.GUARNT			1	2.B FE	5,936,760	117.7670	7,066,034	6,000,000	5,942,463		1,230			4.400	4.464	JJ	121,733	264,000	01/03/2017	01/15/2047
31428X-BQ-8	FEDEX CORP CO.GUARNT			1	2.B FE	21,530,688	112.2660	24,277,588	21,625,000	21,537,904		1,843			4.050	4.075	FA	330,863	875,813	01/30/2018	02/15/2048
31428X-CD-6	FEDEX CORP			1	2.B FE	19,934,200	100.2000	20,040,035	20,000,000	19,938,268		4,068			2.400	2.437	MN	61,333	261,333	04/20/2021	05/15/2031
31428X-CE-4	FEDEX CORP			1	2.B FE	9,960,400	102.1540	10,215,395	10,000,000	9,961,479		1,079			3.250	3.277	MN	41,528	176,944	04/20/2021	05/15/2041
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC				2.B	92,857,792	104.2980	96,848,820	92,857,792	92,857,792					4.020	4.054	MON	165,906	3,732,883	02/14/2020	11/15/2039
315289-AC-2	FERRELLGAS ESCROW LLC FG SERIES 144A			1	4.C FE	22,178,000	96.0000	21,290,880	22,178,000	22,178,000					5.875	5.875	AO	325,739	655,098	03/16/2021	04/01/2029
31620M-BJ-4	FIDELITY NATL INFO SERV SR UNSEC			2	2.B FE	14,973,900	108.8140	16,322,151	15,000,000	14,979,811		2,330			3.750	3.771	MN	62,500	562,500	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATL INFO SERV			1	2.B FE	31,077,370	97.7940	30,780,562	31,475,000	31,086,651		9,281			2.250	2.401	MS	236,063	61,252	11/03/2021	03/01/2031
31620M-BU-9	FIDELITY NATL INFO SERV			1	2.B FE	21,570,371	100.9690	21,784,158	21,575,000	21,572,057		1,685			3.100	3.100	MS	222,942	178,416	10/12/2021	03/01/2041
31620R-AK-1	FIDELITY NATL FINANCIAL			1	2.B FE	22,028,570	98.1320	21,588,980	22,000,000	22,027,230		(1,340)			2.450	2.433	MS	158,706		10/20/2021	03/15/2031
31620R-AL-9	FIDELITY NATL FINANCIAL			1	2.B FE	49,237,980	95.5580	47,396,645	49,600,000	49,239,899		1,919			3.200	3.238	MS	458,524		09/30/2021	09/17/2051
316773-DA-5	FIFTH THIRD BANCORP			1	2.A FE	14,671,041	103.1460	15,162,456	14,700,000	14,677,439		3,891			2.550	2.581	MN	58,310	374,850	04/30/2020	05/05/2027
32055R-A@-6	FIRST INDUSTRIAL-L.P.				2.B FE	25,000,000	108.7610	27,190,250	25,000,000	25,000,000					4.300	4.300	AO	212,014	1,075,000	04/20/2017	04/20/2027
337120-AA-7	FRST STU BID FRST TRANS SERIES 144A			1	3.C FE	11,180,000	97.2000	10,866,960	11,180,000	11,180,000					4.000	4.000	JJ	199,998		07/13/2021	07/31/2029
337358-BD-6	WELLS FARGO & CO SUBORD				2.B FE	5,685,000	135.0970	6,754,828	5,000,000	5,450,526		(21,210)			6.550	5.603	AO	69,139	327,500	08/10/2005	10/15/2035
33738M-AB-7	WELLS FARGO BANK NA SUBORD				1.F FE	12,462,264	121.0910	14,022,286	11,580,000	11,961,299		(43,580)			6.500	5.912	JD	62,725	752,700	10/02/2007	12/01/2028
337738-AM-0	FISERV INC SR UNSEC			1	2.B FE	54,696,681	101.5580	55,806,048	54,950,000	54,927,921		28,694			3.500	3.555	AO	480,813	1,923,250	09/18/2012	10/01/2022
337738-AP-3	FISERV INC SR UNSEC			1	2.B FE	38,033,010	106.7940	40,581,636	38,000,000	38,016,389		(5,624)			3.850	3.833	JD	121,917	1,463,000	11/18/2016	06/01/2025
337738-AR-9	FISERV INC SR UNSEC			2	2.B FE	43,074,949	112.1020	48,310,565	43,095,000	43,080,854		1,777			4.200	4.206	AO	452,498	1,809,990	09/24/2018	10/01/2028
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	16,896,566	107.5440	18,201,829	16,925,000	16,902,889		2,535			3.500	3.520	JJ	296,188	592,375	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	43,056,738	101.4700	43,073,818	42,450,000	42,968,058		(57,693)			2.650	2.482	JD	93,744	1,124,925	06/08/2020	06/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	1.G FE	78,421,962	105.9910	83,120,279	78,422,000	78,421,981		9			4.419	4.419	MN	442,810	3,465,468	11/19/2013	11/15/2023
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A			1	1.G FE	33,325,000	103.6190	34,531,039	33,325,000	33,325,000					2.850	2.850	MN	121,359	949,763	05/19/2020	05/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	45,990,000	107.1700	49,287,547	45,990,000	45,990,000					4.125	4.125	MS	479,542	1,897,088	07/12/2016	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION SR UNSEC				2.B FE	5,232,491	105.5790	5,542,880	5,250,000	5,245,711		730			9.190	9.226	MN	80,413	482,475	12/13/1994	11/01/2024
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	2,992,890	100.3020	3,009,059	3,000,000	2,993,863		638			2.550	2.577	JJ	38,250	77,988	06/10/2020	07/01/2030
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	45,000,000	99.9820	44,991,900	45,000,000	45,000,000					4.700	4.700	FA	975,250		07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC				2.B PL	70,000,000	93.6240	65,536,800	70,000,000	70,000,000					2.920	2.920	FA	942,511		07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,277,110	129.1120	11,620,110	9,000,000	9,177,972		(11,320)			5.850	5.608	FA	219,375	526,500	04/27/2010	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,672,946	132.6080	48,116,753	36,285,000	36,535,088		(14,273)			5.625	5.546	AO	510,258	2,041,031	11/09/2009	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	3,411,840	132.7220	5,308,871	4,000,000	3,599,045		21,097			5.950	7.231	AO	59,500	238,000	10/30/2008	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	50,104,400	130.3180	65,159,195	50,000,000	50,076,928		(4,091)			5.650	5.633	FA	1,177,083	2,825,000	11/09/2009	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	16,935,454	126.2080	22,610,246	17,915,000	17,245,990		33,096			4.950	5.342	JD	73,899	886,793	05/25/2010	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,690,200	129.0740	12,907,426	10,000,000	9,796,771		9,681			5.400	5.615	MS	180,000	540,000	10/25/2005	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	8,636,372	132.7400	12,968,706	9,770,000	8,916,440		31,173			5.650	6.559	FA	230,002	552,005	06/11/2009	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	12,974,000	133.8000	17,394,011	13,000,000	12,981,772		718			5.850	5.864	MN	126,750	760,500	04/12/2007	05/01/2037
341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	84,937,950	141.9070	120,620,553	85,000,000	84,954,645		1,475			5.960	5.965	AO	1,266,500	5,066,000	03/11/2009	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	14,979,900	140.5510	21,082,618	15,000,000	14,984,861		466			5.690	5.699	MS	284,500	853,500	02/03/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	19,950,400	134.0310	26,806,287	20,000,000	19,959,459		1,210			5.250	5.267	FA	437,500	1,050,000	12/06/2010	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,033,606	119.0060	43,002,841	36,135,000	36,056,631		2,424			4.125	4.141	FA	621,070	1,490,569	01/25/2012	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	22,099,886	117.6230	24,619,597	20,931,000	22,042,777		(42,781)			4.050	3.648	JD	70,642	847,706	06/03/2020	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	4,779,950	113.5270	5,676,361	5,000,000	4,819,790		5,375			3.800	4.057	JD	8,444	190,000	05/30/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.D FE	16,213,700	118.4710	17,770,638	15,000,000	16,158,207		(38,051)			4.050	3.520	AO	151,875	607,500	06/03/2020	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CO			1	1.D FE	11,024,547	114.4830	11,408,271	9,965,000	10,980,608		(28,385)			3.700	3.094	JD	30,725	368,705	06/03/2020	12/01/2047
341081-FX-0	FLORIDA POWER & LIGHT CO			1	1.D FE	3,622,290	106.1640	3,184,928	3,000,000	3,600,281		(16,004)			3.150	2.173	AO	23,625	94,500	08/12/2020	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	6,934,270	127.6790	8,937,525	7,000,000	6,962,168		2,329			5.900	5.967	MS	137,667	413,000	03/20/2003	03/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	16,713,080	144.1650	24,507,980	17,000,000	16,775,795		7,002			6.400	6.530	JD	48,356	1,088,000	10/30/2008	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	39,833,200	134.5790	53,831,697	40,000,000	39,869,235		4,005			5.650	5.679	AO	565,000	2,260,000	03/22/2010	04/01/2040
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L				1.G PL	25,939,883	99.7280	25,869,326	25,939,883	25,939,883					3.500	3.501	JD	2,522	907,896	07/28/2017	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC				1.G PL	40,848,518	105.5100	43,099,272	40,848,518	40,848,518					4.260	4.261	JD	4,834	1,740,147	10/10/2018	06/30/2037
34489@-AE-7	NAT FOOTBALL LEAGUE				1.F FE	25,000,000	107.7410	26,935,250	25,000,000	25,000,000					3.790	3.744	OCT	231,611	947,500	10/08/2019	10/05/2039
34490@-AD-6	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	40,000,000	108.1720	43,268,800	40,000,000	40,000,000					3.330	3.330	OCT	325,600	1,350,500	08/20/2020	10/05/2032
34490@-AE-4	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	20,000,000	109.7360	21,947,200	20,000,000	20,000,000					3.530	3.530	OCT	172,578	715,806	08/20/2020	10/05/2035
34490@-AF-1	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	13,000,000	110.9990	14,429,870	13,000,000	13,000,000					3.850	3.850	OCT	122,344	507,451	08/20/2020	10/05/2040
34490@-AK-0	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	7,000,000	110.4740	7,733,180	7,000,000	7,000,000					3.850	3.850	OCT	64,381	275,489	10/02/2020	10/05/2040
34500#-AA-8	NATIONAL FOOTBALL TRUST XIII 2021-XIII-SR-UNSEC				1.F FE	30,000,000	104.1490	31,244,700	30,000,000	30,000,000					3.130	3.130	OCT	229,533	419,942	04/27/2021	10/05/2036
34500*-AC-8	NATIONAL FOOTBALL TRUST XII				1.F FE	20,000,000	103.6570	20,731,400	20,000,000	20,000,000					3.010	3.010	OCT	143,811	413,039	01/28/2021	10/05/2035
34500@-AC-6	FOOTBALL CLUB TERM NTS 2021-XI SR-UNSEC				1.F FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					0.000	0.000	AO			12/07/2021	10/05/2041
345370-CA-6	FORD MOTOR COMPANY SR UNSEC				3.B FE	13,212,500	135.4230	16,250,760	12,000,000	12,769,360		(56,706)			7.450	6.535	JJ	409,750	894,000	08/19/2011	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY SR UNSEC				3.B FE	47,429,310	110.3750	54,083,750	49,000,000	47,538,600		34,564			4.750	4.972	JJ	1,073,236	2,327,500	03/13/2018	01/15/2043
345370-CR-9	FORD MOTOR COMPANY SR UNSEC			1	3.B FE	12,675,000	109.0750	13,825,256	12,675,000	12,675,000					4.346	4.346	JD	35,194	550,856	12/05/2016	12/08/2026
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	3,510,000	102.4000	3,594,240	3,510,000	3,510,000					3.250	3.250	FA	15,527		11/08/2021	02/12/2032
345397-WK-5	FORD MOTOR CREDIT CO LLC SR UNSEC				3.A FE	14,116,905	104.0420	14,825,985	14,250,000	14,224,588		15,019			4.375	4.492	FA	251,107	623,438	08/01/2013	08/06/2023
349553-A@-6	FORTIS INC. FORTIS INC. Senior			1	2.A	40,000,000	136.2480	54,499,200	40,000,000	40,000,000					6.600	6.600	MS	880,000	2,640,000	09/06/2007	09/01/2037
34959J-AH-1	FORTIVE CORP SR UNSEC			2	2.B FE	2,051,094	118.4500	2,527,723	2,134,000	2,056,694		1,697			4.300	4.547	JD	4,078	91,762	07/27/2018	06/15/2046
351837-AA-7	FRANCISCAN HEALTH SYS SERIES B			1	1.F FE	43,769,495	117.1700	44,700,341	38,150,000	43,634,851		(127,901)			3.914	3.122	JJ	746,596	1,493,191	12/03/2020	07/01/2049
35671D-AZ-8	FREEPORT-MCMORAN INC CO.GUARNT			1	3.A FE	16,054,026	103.3870	19,436,756	18,800,000	16,059,149		680			3.875	5.701	MS	214,503	728,500	02/28/2013	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN INC CO.GUARNT			1	3.A FE	14,932,393	125.7090	18,856,350	15,000,000	14,942,632		1,407			5.450	5.481	MS	240,708	817,500	02/28/2013	03/15/2043
35802X-AF-0	FRESENIUS MED CARE II CO.GUARNT			1	2.C FE	8,641,000	100.3550	8,671,639	8,641,000	8,641,000					5.875	5.875	JJ	212,935	507,659	01/17/2012	01/31/2022
35804G-AK-4	FRESENIUS US FINANCE II CO.GUARNT			1	2.C FE	7,000,000	102.7470	7,192,295	7,000,000	7,000,000					4.500	4.500	JJ	145,250	315,000	09/16/2015	01/15/2023
35805B-AB-4	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	14,479,050	95.5540	14,333,131	15,000,000	14,489,728		10,678			2.375	2.800	FA	133,594		10/12/2021	02/16/2031
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	46,872,122	100.9130	46,510,648	46,090,000	46,846,588		(25,534)			3.000	2.801	JD	115,225	741,281	08/05/2021	12/01/2031
35877#-AA-0	FRISCO HQ OPS LP				2.C PL	62,222,390	108.7380	67,659,383	62,222,390	62,222,390					4.130	4.128	JD	114,213	2,569,785	08/22/2017	12/15/2037
361448-AQ-6	GATX CORP SR UNSEC			1	2.B FE	9,815,230	103.4800	10,270,418	9,925,000	9,908,926		12,376			3.900	4.035	MS	97,844	387,075	03/14/2013	03/30/2023
361448-AU-7	GATX CORP SR UNSEC			1	2.B FE	20,281,295	125.3270	25,460,213	20,315,000	20,286,361		673			5.200	5.211	MS	311,045	1,056,380	03/10/2014	03/15/2044
361448-AX-1	GATX CORP SR UNSEC			1	2.B FE	31,611,880	114.8440	36,750,150	32,000,000	31,663,078		7,932			4.500	4.574	MS	364,000	1,440,000	02/19/2015	03/30/2045
361448-AY-9	GATX CORP SR UNSEC			1	2.B FE	14,654,999	104.6050	15,559,951	14,875,000	14,761,567		21,882			3.250	3.427	MS	142,345	483,438	10/13/2016	09/15/2026
361448-BC-6	GATX CORP SR UNSEC			2	2.B FE	8,639,750	114.5860	10,026,287	8,750,000	8,668,350		9,893			4.550	4.711	MN	59,719	398,125	01/10/2019	11/07/2028
361448-BG-7	GATX CORP			1	2.B FE	11,281,066	94.9680	10,907,047	11,485,000	11,296,915		15,849			1.900	2.093	JD	18,185	180,634	02/10/2021	06/01/2031
361448-BH-5	GATX CORP			1	2.B FE	9,761,500	97.1360	9,713,604	10,000,000	9,763,699		2,199			3.100	3.225	JD	25,833	155,000	08/02/2021	06/01/2051
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK				5.B GI	38,232,310	82.1500	32,769,360	39,889,665	38,563,347		(14,295)			13.250	14.573	MJSD	14,480	8,399,334	09/30/2021	01/25/2025
36164Y-AB-7	GCP APPLIED TECHNOLOGIES CO.GUARNT			1	4.A FE	13,350,000	102.5000	13,683,750	13,350,000	13,350,000					5.500	5.500	AO	155,008	734,250	03/26/2018	04/15/2026
361841-AF-6	GLP CAPITAL LP / FIN II CO.GUARNT			1	2.C FE	9,269,938	106.1200	9,497,740	8,950,000	9,020,220		(41,337)			5.375	4.858	MN	80,177	481,063	01/15/2015	11/01/2023
361841-AH-2	GLP CAPITAL LP / FIN II CO.GUARNT			1	2.C FE	27,313,750	111.3570	30,066,390	27,000,000	27,149,595		(32,341)			5.375	5.222	AO	306,375	1,451,250	04/12/2016	04/15/2026
361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	25,000,000	115.4640	28,866,000	25,000,000	25,000,000					5.750	5.750	JD	119,792	1,437,500	05/07/2018	06/01/2028
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	7,242,678	103.5470	7,507,172	7,250,000	7,245,960		1,427			3.350	3.372	MS	80,958	242,875	08/15/2019	09/01/2024
36191*-AA-1	GFS US HLDG-LLC A-SR-UNSEC			1	2.B	20,500,000	103.1760	21,151,080	20,500,000	20,500,000					3.750	3.750	JD	8,542	768,750	06/27/2013	06/27/2023
36191*-AB-9	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	8,000,000	105.9450	8,475,600	8,000,000	8,000,000					3.900	3.900	JD	3,467	312,000	06/27/2013	06/27/2025
36191*-AC-7	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	28,500,000	108.0690	30,799,665	28,500,000	28,500,000					4.100	4.100	JD	12,983	1,168,500	06/27/2013	06/27/2028
36191*-AE-3	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	20,000,000	105.4030	21,080,600	20,000,000	20,000,000					4.010	4.010	MS	216,094	802,000	09/24/2014	09/24/2024
36191*-AF-0	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	43,000,000	107.3370	46,154,910	43,000,000	43,000,000					4.110	4.110	MS	476,189	1,767,300	09/24/2014	09/24/2026
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE				2.A	78,197,143	113.3550	88,640,371	78,197,143	78,197,143					4.560	3.776	MON	158,480	4,499,222	12/30/2020	04/15/2046
36202*-AA-8	GE PROLEC TRANSFORMERS, INC. SR-UNSEC				3.A PL	37,500,000	99.3590	37,259,625	37,500,000	37,500,000					4.500	4.525	MJSD	75,000	356,250	09/29/2021	10/15/2033
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC				2.B PL	79,981,067	101.1930	80,935,241	79,981,067	79,981,067					3.770	3.770	JD	8,376	3,015,286	01/30/2020	12/31/2044
36257@-AA-0	GSW ARENA HOLDING COMPANY				2.B PL	31,000,000	108.9450	33,772,950	31,000,000	31,000,000					4.150	4.150	MJSD	3,574	1,286,500	09/09/2020	06/30/2030
363576-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	51,863,260	105.5990	52,558,673	49,772,000	51,848,876		(14,385)			3.500	3.272	MN	198,397	871,010	10/12/2021	05/20/2051
366651-AE-7	GARTNER INC SERIES 144A			1	3.C FE	6,200,000	102.2400	6,338,880	6,200,000	6,200,000					3.750	3.750	AO	58,125	234,438	09/14/2020	10/01/2030
366651-AG-2	GARTNER INC SERIES 144A			1	3.C FE	5,260,000	101.1050	5,318,123	5,260,000	5,260,000					3.625	3.625	JD	8,474	93,749	06/15/2021	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36720#-AD-1	GAS TRANSMISSION NW CORP D-SR			1	1.G	11,000,000	122.6130	13,487,430	11,000,000	11,000,000					5.690	5.690	JD	52,158	625,900	06/01/2005	06/01/2035
367204-A*-5	GAS NATURAL INC.			1	2.B IF	50,000,000	107.0360	53,518,000	50,000,000	50,000,000					4.230	4.230	AO	423,000	2,115,000	10/19/2016	10/19/2028
36877*-AA-2	GENCONN ENERGY LLC SR-SEC			1	1.G PL	36,466,137	110.8410	40,419,430	36,466,137	36,466,137					4.730	4.731	JJ	795,347	1,724,848	09/17/2013	07/25/2041
369550-AT-5	GENERAL DYNAMICS CORP CO.GUARNT			1	1.G FE	30,100,059	113.4650	36,229,331	31,930,000	30,439,606		44,448			3.600	3.927	MN	146,878	1,149,480	02/13/2013	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP CO.GUARNT			1	1.G FE	9,898,700	101.0770	10,107,666	10,000,000	9,990,241		10,979			2.250	2.364	MN	28,750	225,000	11/01/2012	11/15/2022
369550-BH-0	GENERAL DYNAMICS CORP			1	1.G FE	29,649,000	122.1070	36,632,075	30,000,000	29,669,582		11,683			4.250	4.338	AO	318,750	1,275,000	03/23/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP			1	1.G FE	14,779,500	127.5230	19,128,423	15,000,000	14,786,241		3,803			4.250	4.338	AO	159,375	637,500	03/23/2020	04/01/2050
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	23,772,017	111.0760	26,685,895	24,025,000	23,810,283		21,843			3.625	3.752	AO	217,727	870,906	03/23/2020	04/01/2030
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	9,091,810	101.6960	9,254,359	9,100,000	9,092,351		541			2.250	2.260	JD	17,063	114,319	05/03/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP			1	1.G FE	15,309,900	102.8600	15,429,011	15,000,000	15,307,781		(2,119)			2.850	2.711	JD	35,625	238,688	10/20/2021	06/01/2041
36962G-XZ-2	GENERAL ELECTRIC CO SR UNSEC			1	2.B FE	11,290,865	136.3750	15,227,677	11,166,000	11,237,562		(4,783)			6.750	6.662	MS	221,924	753,705	07/26/2002	03/15/2032
370334-BT-0	GENERAL MILLS INC SR UNSEC			1	2.B FE	49,920,000	104.7860	52,392,761	50,000,000	49,980,798		8,550			3.650	3.669	FA	689,444	1,825,000	01/21/2014	02/15/2024
370334-CL-6	GENERAL MILLS INC			1	2.B FE	15,647,070	104.3620	15,552,029	14,902,000	15,627,048		(20,087)			2.875	2.210	AO	90,447	221,044	09/30/2021	04/15/2030
370334-CQ-5	GENERAL MILLS INC			1	2.B FE	24,555,400	98.8080	24,701,896	25,000,000	24,561,065		5,665			2.250	2.453	AO	120,313		11/23/2021	10/14/2031
37045V-AG-5	GENERAL MOTORS CO SR UNSEC				2.C FE	14,198,243	106.9550	15,642,209	14,625,000	14,408,185		60,733			4.000	4.496	AO	146,250	585,000	05/03/2018	04/01/2025
37045V-AN-0	GENERAL MOTORS CO SR UNSEC			1	2.C FE	17,299,359	109.4330	18,959,253	17,325,000	17,310,062		2,253			4.200	4.217	AO	181,913	727,650	08/02/2017	10/01/2027
37045X-AL-0	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	29,197,221	104.0690	32,105,223	30,850,000	30,554,610		203,038			4.250	4.982	MN	167,533	1,311,125	12/17/2013	05/15/2023
37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	64,726,400	106.2310	69,050,346	65,000,000	64,902,696		29,518			4.000	4.053	JJ	1,198,889	2,600,000	05/20/2019	01/15/2025
37045X-AW-6	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	9,586,014	100.3060	10,030,587	10,000,000	9,980,750		69,275			3.450	4.173	AO	77,625	345,000	08/26/2015	04/10/2022
37045X-BG-0	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	21,497,114	112.1390	24,194,017	21,575,000	21,537,596		7,839			5.250	5.297	MS	377,563	1,132,688	02/25/2016	03/01/2026
37045X-BK-1	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	22,229,750	102.9810	22,990,571	22,325,000	22,304,454		14,530			3.700	3.770	MN	119,315	826,025	06/16/2016	05/09/2023
37045X-DH-6	GENERAL MOTORS FINL CO			1	2.C FE	10,112,100	100.4120	10,041,236	10,000,000	10,108,088		(4,013)			2.400	2.210	AO	54,000	120,667	09/30/2021	04/10/2028
37045X-DK-9	GENERAL MOTORS FINL CO			1	2.C FE	9,981,800	98.3910	9,839,102	10,000,000	9,983,772		1,972			1.500	1.538	JD	8,750	75,000	06/07/2021	06/10/2026
37045X-DL-7	GENERAL MOTORS FINL CO			1	2.C FE	7,237,385	99.6430	7,224,145	7,250,000	7,238,006		621			2.700	2.720	JD	11,419	97,875	06/07/2021	06/10/2031
37045X-DP-8	GENERAL MOTORS FINL CO			1	2.C FE	23,092,125	99.7210	23,085,487	23,150,000	23,093,761		1,636			2.400	2.439	AO	117,293		10/12/2021	10/15/2028
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK				5.B GI	7,865,091	92.1200	7,245,322	7,865,091	7,865,091					12.000	12.179	MJSD	2,622	957,740	09/30/2021	06/23/2025
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC				5.B GI	16,086,348	100.0000	15,921,944	15,921,944	16,085,036		(1,312)			11.500	11.301	MJSD	5,017	1,128,481	11/23/2021	07/26/2025
372546-AS-0	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	63,704,225	126.8010	80,518,736	63,500,000	63,670,801		(4,747)			4.363	4.344	MS	815,760	2,770,505	01/08/2015	09/15/2043
372546-AT-8	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	81,051,097	126.8790	102,581,578	80,850,000	81,024,759		(4,514)			4.300	4.285	MS	1,023,651	3,476,550	01/28/2015	09/15/2044
372546-AV-3	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	1,000,000	107.5120	1,075,122	1,000,000	1,000,000					3.545	3.545	MS	10,438	35,450	07/12/2016	09/15/2046
372546-AW-1	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	188,325,000	121.0690	228,003,475	188,325,000	188,325,000					4.126	4.126	MS	2,287,919	7,770,290	03/27/2018	09/15/2048
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC				1.G PL	70,000,000	105.3370	73,735,900	70,000,000	70,000,000					3.580	3.593	JAJO	626,500		06/30/2021	06/30/2051
37310P-AA-9	GEORGETOWN UNIVERSITY UNSEC			1	1.G FE	32,501,475	106.6460	34,467,870	32,320,000	32,368,875		(20,107)			5.061	4.989	AO	408,929	1,635,715	05/06/2014	04/01/2044
37310P-AC-5	GEORGETOWN UNIVERSITY UNSEC			2	1.G FE	33,790,000	122.4750	41,384,216	33,790,000	33,790,000					4.315	4.315	AO	364,510	1,458,039	01/09/2019	04/01/2049
37329B-CF-3	GEORGIA-PACIFIC LLC SR UNSEC			1	1.G FE	5,887,500	113.5670	5,678,326	5,000,000	5,190,807		(85,587)			8.000	5.983	JJ	184,444	400,000	05/02/2011	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC LLC SR UNSEC			1	1.G FE	39,840,500	103.5420	41,416,881	40,000,000	39,970,119		18,493			3.734	3.784	JJ	688,716	1,493,600	01/17/2014	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC SR UNSEC			1	1.G FE	24,990,250	105.8870	26,471,670	25,000,000	24,996,304		1,084			3.600	3.605	MS	300,000	900,000	11/03/2014	03/01/2025
373334-JW-2	GEORGIA POWER CO SR UNSEC			1	2.A FE	14,992,350	113.8490	17,077,325	15,000,000	14,994,025		183			4.300	4.303	MS	189,917	645,000	02/29/2012	03/15/2042
373334-KL-4	GEORGIA POWER CO SR UNSEC			2	2.A FE	37,466,101	101.9250	38,451,196	37,725,000	37,514,473		24,174			2.650	2.731	MS	294,360	999,713	01/10/2020	09/15/2029
37362B-AB-8	GEORGIA TRANSMISSION CORP A-SR-SEC			1	1.D	30,000,000	116.4270	34,928,100	30,000,000	30,000,000					4.810	4.839	MJSD	4,008	1,443,000	11/01/2010	12/30/2039
375558-AW-3	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	5,590,984	105.1180	5,886,620	5,600,000	5,597,725		954			3.700	3.719	AO	51,800	207,200	03/04/2014	04/01/2024
375558-BF-9	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	29,878,800	107.7350	32,320,640	30,000,000	29,946,025		11,788			3.650	3.697	MS	365,000	1,095,000	09/09/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	9,667,505	120.9970	11,736,741	9,700,000	9,674,651		1,306			4.600	4.626	MS	148,733	446,200	09/09/2015	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	49,215,810	115.0190	58,584,878	50,935,000	49,465,160		70,579			4.000	4.266	MS	679,133	2,037,400	05/03/2018	09/01/2036
375558-BS-1	GILEAD SCIENCES INC			1	2.A FE	46,690,831	96.3360	45,157,567	46,875,000	46,699,852		7,270			2.600	2.625	AO	304,688	1,222,135	12/15/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC			1	2.A FE	33,022,776	96.9440	32,573,338	33,600,000	33,035,934		12,403			2.800	2.886	AO	235,200	943,413	01/06/2021	10/01/2050
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	25,693,459	95.8430	25,781,827	26,900,000	25,716,826		23,260			1.650	2.205	AO	110,963	31,437	10/21/2021	10/01/2030
377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	33,669,100	132.2870	46,300,442	35,000,000	34,184,014		44,830			5.375	5.640	AO	397,153	1,881,250	08/11/2004	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	20,237,882	146.3260	29,704,147	20,300,000	20,253,010		1,590			6.375	6.398	MN	165,360	1,294,125	05/06/2008	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	8,538,060	102.4220	8,833,910	8,625,000	8,613,103		9,530			2.800	2.917	MS	69,096	241,500	03/13/2013	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	29,194,973	121.5610	36,468,204	30,000,000	29,331,321		18,575			4.200	4.361	MS	360,500	1,260,000	07/01/2013	03/18/2043
378272-AF-5	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	61,013,438	103.9920	63,409,122	60,975,000	60,986,444		(7,740)			4.125	4.111	MN	216,588	2,515,219	12/16/2016	05/30/2023
378272-AL-2	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	21,756,990	106.6370	23,726,733	22,250,000	22,062,823		51,869			4.000	4.277	AO	185,417	890,000	05/22/2015	04/16/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378272-AN-8	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	39,606,400	107.8830	43,153,010	40,000,000	39,774,114		37,939			4.000	4.121	MS	417,778	1,600,000	03/21/2017	03/27/2027
37875*-AA-2	GLENN POOL TRUST II SR-SEC				5.B	0	0.0000								6.000	0.000	MON		2,331	05/19/2011	08/02/2021
37940X-AD-4	GLOBAL PAYMENTS INC			1	2.C FE	29,926,763	101.8150	30,213,667	29,675,000	29,927,921		(1,472)			2.900	2.781	MN	109,962	643,075	11/01/2021	05/15/2030
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	40,343,512	98.6510	39,924,133	40,470,000	40,358,753		13,297			2.150	2.185	FA	328,706	821,882	06/08/2021	08/15/2030
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC			1	1.D	77,053,392	113.8950	87,759,961	77,053,392	77,053,392					4.950	4.950	FA	1,504,758	3,814,143	08/11/2011	08/10/2041
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP				1.F PL	42,000,000	98.8450	41,514,900	42,000,000	42,000,000					3.140	3.140	MN	157,523		11/18/2021	11/18/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	24,967,000	105.8060	26,451,595	25,000,000	24,990,462		3,539			3.850	3.866	JJ	462,535	962,500	06/30/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	7,927,812	117.8770	9,368,872	7,948,000	7,941,173		1,131			5.950	5.970	JJ	218,062	472,906	11/02/2006	01/15/2027
38141G-GS-7	GOLDMAN SACHS GROUP INC SR UNSEC				2.A FE	16,802,286	100.3010	16,875,603	16,825,000	16,824,816		2,885			5.750	5.768	JJ	421,910	967,438	01/19/2012	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP INC SR UNSEC				2.A FE	19,939,600	106.0270	21,205,394	20,000,000	19,984,787		6,587			4.000	4.037	MS	262,222	800,000	02/26/2014	03/03/2024
38141G-VR-2	GOLDMAN SACHS GROUP INC SUBORD				2.B FE	24,184,800	109.0550	26,554,999	24,350,000	24,278,581		16,934			4.250	4.335	AO	201,226	1,034,875	12/03/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	3,195,459	128.7080	4,150,838	3,225,000	3,198,662		582			4.750	4.808	AO	29,786	153,188	10/16/2015	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,875,000	107.6840	14,941,214	13,875,000	13,875,000					3.691	3.691	JD	36,987	512,126	05/31/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	8,325,000	104.9240	8,734,952	8,325,000	8,325,000					3.272	3.272	MS	69,612	272,394	09/26/2017	09/29/2025
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	10,292,200	101.6750	10,167,458	10,000,000	10,247,811		(28,519)			2.600	2.254	FA	104,000	260,000	06/03/2020	02/07/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1	1.F FE	14,744,690	105.7430	15,597,149	14,750,000	14,746,458		1,013			3.500	3.508	AO	129,063	516,250	03/26/2020	04/01/2025
38141G-YB-4	GOLDMAN SACHS GROUP INC			1	1.F FE	17,200,000	100.7180	17,323,524	17,200,000	17,200,000					2.615	2.514	AO	86,208	224,890	04/15/2021	04/22/2032
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	1.F FE	15,600,000	103.7090	16,178,553	15,600,000	15,600,000					3.210	3.154	AO	95,979	250,380	04/15/2021	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1	1.F FE	22,350,000	98.4600	22,005,721	22,350,000	22,350,000					2.383	2.295	JJ	236,711		07/14/2021	07/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	19,654,493	107.6910	21,215,099	19,700,000	19,679,038		4,584			3.750	3.778	FA	258,563	738,750	02/22/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,789,193	106.5700	14,733,288	13,825,000	13,805,991		3,517			3.500	3.531	MN	60,484	483,875	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	14,891,850	105.4240	15,813,600	15,000,000	14,959,041		12,449			3.500	3.595	JJ	230,417	525,000	02/24/2016	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	23,573,847	106.7210	25,239,480	23,650,000	23,620,936		7,894			3.750	3.789	MN	96,078	886,875	05/19/2015	05/22/2025
38148Y-AA-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	22,881,952	114.3730	25,162,042	22,000,000	22,823,944		(42,174)			4.017	3.684	AO	149,745	883,740	08/12/2020	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBBER CO.GUARNT			1	3.C FE	23,494,820	102.6250	25,656,250	25,000,000	23,465,859		(6,059)			5.000	5.793	MN	107,639	1,250,000	01/17/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT			1	3.C FE	20,685,000	105.8750	22,763,125	21,500,000	20,963,568		84,887			4.875	5.424	MS	308,615	1,048,125	07/02/2018	03/15/2027
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC				1.F PL	144,927,536	121.1140	175,527,536	144,927,536	144,927,536					6.750	6.807	MJSD	27,174	9,524,959	03/13/2020	03/13/2027
384637-AA-2	GRAHAM HOLDINGS CO CO.GUARNT			1	3.B FE	25,031,250	103.8750	25,968,750	25,000,000	25,013,833		(5,210)			5.750	5.725	JD	119,792	1,437,500	05/24/2018	06/01/2026
386088-AF-5	DIAGEO INVESTMENT CORP CO.GUARNT				1.G FE	19,684,351	105.0750	21,015,059	20,000,000	19,970,624		39,238			8.000	8.220	MS	471,111	1,600,000	10/31/2000	09/15/2022
38869A-AC-1	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	5,000,000	99.2500	4,962,500	5,000,000	5,000,000					3.500	3.500	MS	58,333	176,458	08/14/2020	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	7,000,000	101.0700	7,074,900	7,000,000	7,000,000					3.750	3.750	FA	30,625		11/09/2021	02/01/2030
38869P-AL-8	GRAPHIC PACKAGING INTERN CO.GUARNT			1	3.B FE	7,000,000	101.7500	7,122,500	7,000,000	7,000,000					4.875	4.875	MN	43,604	341,250	10/23/2014	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTERN CO.GUARNT			1	3.B FE	20,000,000	105.0000	21,000,000	20,000,000	20,000,000					4.125	4.125	FA	311,667	825,000	08/08/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CO.GUARNT			1	4.B FE	19,268,206	103.3130	20,409,483	19,755,000	19,486,368		49,477			5.875	6.222	JJ	535,168	1,160,606	08/20/2018	07/15/2026
389375-AL-0	GRAY TELEVISION INC SERIES 144A			1	4.B FE	20,512,500	99.3750	20,347,031	20,475,000	20,507,661		(4,029)			4.750	4.722	AO	205,319	961,756	10/09/2020	10/15/2030
38991#-AA-5	GREASE MONKEY INTL-LLC SUB-UNSEC				5.B GI	0	0.0000								11.500	0.000	MJSD		10,000	01/27/2020	04/30/2023
38991#-AB-3	GREASE MONKEY INTL-LLC INCREMENTAL SR SUB NOTE				5.B GI	0	0.0000								11.500	0.000	MJSD		6,416	01/27/2020	05/01/2023
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR				1.E PL	17,911,258	108.2470	20,806,951	19,221,734	19,221,734				120,051	6.600	6.600	JD	52,860	1,287,252	05/07/2008	06/16/2023
39121J-A#-7	GREAT RIVER ENERGY SR-SEC			1	1.G	21,000,000	130.8940	27,487,740	21,000,000	21,000,000					6.940	6.940	JJ	728,700	1,457,400	09/02/2009	07/01/2031
39121J-A@-9	GREAT RIVER ENERGY SR-SEC			1	1.G	25,000,000	108.5250	27,131,250	25,000,000	25,000,000					6.060	6.061	JJ	757,500	1,515,000	09/02/2009	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	6,024,786	120.4600	8,660,866	7,189,825	6,593,073		26,296			6.254	8.063	JJ	224,826	449,652	11/13/2008	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	2,039,994	133.0070	2,713,335	2,039,994	2,039,994					7.233	7.234	JJ	73,776	147,553	04/23/2008	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	26,541,600	109.0100	29,461,005	27,026,000	26,756,450		24,897			4.478	4.620	JJ	605,112	1,210,224	07/23/2014	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO-LLC				2.B PL	76,952,200	116.1680	87,126,000	75,000,000	76,862,305		(89,895)			4.940	4.628	FA	1,245,292	2,717,000	05/19/2021	04/19/2032
39143G-AD-2	GREAT WESTERN PETROLEUM, LLC A SR-UNSEC				5.B FE	24,375,000	105.0000	26,250,000	25,000,000	24,471,121		96,121			12.000	12.741	MS	1,000,000	1,575,000	02/22/2021	09/01/2025
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC			1	5.C FE	7,635,775	103.0690	7,870,117	7,635,775	7,635,775					7.210	7.275	FMAN	77,993	550,539	06/10/2003	02/10/2024
393154-J*-1	GREEN MOUNTAIN POWER CORP SR-SEC			1	1.E	8,000,000	134.0040	10,720,320	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
393154-M#-3	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	5,000,000	110.1980	5,509,900	5,000,000	5,000,000					4.070	4.070	JJ	97,228	203,500	01/09/2014	01/09/2029
393154-N*-6	GREEN MOUNTAIN POWER CORP SR-SEC				1.F	10,000,000	113.3620	11,336,200	10,000,000	10,000,000					4.390	4.390	JD	18,292	439,000	12/16/2013	12/16/2033
393154-N@-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.F	15,000,000	121.5200	18,228,000	15,000,000	15,000,000					4.890	4.890	JD	30,563	733,500	12/16/2013	12/16/2043
393154-P*-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.F	12,000,000	112.8200	13,538,400	12,000,000	12,000,000					4.260	4.260	JD	22,720	511,200	09/29/2015	12/15/2045
393154-R#-8	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	25,000,000	101.3960	25,349,000	25,000,000	25,000,000					3.530	3.530	JD	2,451	882,500	12/18/2019	12/30/2049
39808C-A*-6	GRIDIRON FDG LLC				2.C PL	50,000,000	101.3770	50,688,500	50,000,000	50,000,000					5.640	5.679	MJSD	7,833	2,820,000	05/15/2017	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC				2.C PL	62,280,740	102.7250	63,977,890	62,280,740	62,280,740					5.210	5.242	MJSD	9,013	3,244,827	09/26/2019	12/31/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A			1	3.B FE	8,324,959	99.6250	8,248,950	8,280,000	8,317,367		(5,294)			4.000	3.892	FA	125,120	244,633	10/06/2021	08/15/2028
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND				1.E FE	21,148,749	111.8120	23,646,839	21,148,749	21,148,749					3.988	4.021	MON	49,199	843,412	12/19/2019	12/10/2049
402479-CD-9	GULF POWER CO SR UNSEC			1	1.F FE	7,987,680	117.7910	9,423,305	8,000,000	7,989,546		267			5.000	5.010	JD	17,778	400,000	06/10/2013	06/15/2043
402524-AE-2	GULF SOUTH PIPELINE SR UNSEC			1	2.C FE	24,910,258	100.6660	25,166,412	25,000,000	24,994,901		10,937			4.000	4.046	JD	44,444	1,000,000	06/12/2012	06/15/2022
404030-AJ-7	H&E EQUIPMENT SERVICES SERIES 144A			1	4.B FE	18,519,000	99.2500	18,380,108	18,519,000	18,519,000					3.875	3.875	JD	31,894	719,605	11/30/2020	12/15/2028
404119-BN-8	HCA INC SR SEC			1	2.C FE	44,706,250	107.5280	48,387,502	45,000,000	44,918,252		34,195			5.000	5.088	MS	662,500	2,250,000	12/11/2014	03/15/2024
404119-BQ-1	HCA INC SR SEC			1	2.C FE	25,000,000	110.6200	27,655,091	25,000,000	25,000,000					5.250	5.250	AO	277,083	1,312,500	10/07/2014	04/15/2025
404119-BS-7	HCA INC CO.GUARNT			1	3.A FE	15,000,000	112.7880	16,918,200	15,000,000	15,000,000					5.875	5.875	FA	332,917	881,250	11/09/2015	02/15/2026
404119-BW-8	HCA INC CO.GUARNT			2	3.A FE	1,575,000	119.1550	1,876,691	1,575,000	1,575,000					5.875	5.875	FA	38,555	92,531	01/17/2019	02/01/2029
404121-AJ-4	HCA INC CO.GUARNT			2	3.A FE	33,169,750	116.8490	38,764,656	33,175,000	33,171,098		469			5.625	5.627	MS	622,031	1,866,094	01/17/2019	09/01/2028
40414L-AQ-2	HCP INC SR UNSEC			2	2.A FE	16,025,834	106.1820	16,989,171	16,000,000	16,017,123		(3,628)			3.250	3.223	JJ	239,778	520,000	06/24/2019	07/15/2026
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029			2	2.A FE	5,675,604	108.4340	6,180,730	5,700,000	5,680,848		2,180			3.500	3.551	JJ	91,992	199,500	06/20/2019	07/15/2029
404201-AB-3	HSBC BANK USA NA SUBORD				1.F FE	39,702,000	127.0530	50,821,052	40,000,000	39,804,447		9,309			5.625	5.677	FA	850,000	2,250,000	08/10/2005	08/15/2035
40447#-AG-0	HMSHOST CORP B-SR			1	1.G PL	0.0000									5.970	0.000	MS		112,500	03/30/2020	09/01/2021
40465#-AA-0	HSRE CORE HLDG I-LLC				2.B	15,000,000	106.0550	15,908,250	15,000,000	15,000,000					4.130	4.130	JJ	302,867	619,500	07/05/2017	07/05/2025
40465#-AB-8	HSRE CORE HLDG I-LLC				2.B	15,000,000	107.1970	16,079,550	15,000,000	15,000,000					4.230	4.230	JJ	310,200	634,500	07/05/2017	07/05/2026
40465#-AC-6	HSRE CORE HLDG I-LLC				2.B	10,000,000	108.2910	10,829,100	10,000,000	10,000,000					4.300	4.300	AO	105,111	430,000	04/05/2017	04/03/2027
40465#-AD-4	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	21,000,000	107.5140	22,577,940	21,000,000	21,000,000					4.210	4.210	MN	144,894	884,100	05/02/2018	05/02/2026
40465#-AE-2	HSRE CORE HLDG I-LLC B-SR-UNSEC				2.B	35,000,000	106.7960	37,378,600	35,000,000	35,000,000					4.150	4.150	JJ	693,972	1,452,500	07/09/2018	07/09/2025
40465#-AF-9	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	24,000,000	107.8990	25,895,760	24,000,000	24,000,000					4.250	4.250	FA	408,000	1,020,000	08/07/2018	08/07/2026
40465#-AG-7	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	11,000,000	108.5310	11,938,410	11,000,000	11,000,000					4.570	4.570	FA	173,152	502,700	02/27/2019	02/27/2026
40465#-AH-5	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	9,000,000	110.3340	9,930,060	9,000,000	9,000,000					4.650	4.650	FA	144,150	418,500	02/27/2019	02/27/2027
40465#-AL-6	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	13,000,000	101.0620	13,138,060	13,000,000	13,000,000					3.610	3.610	MS	136,879		09/16/2021	09/16/2031
40471#-AA-0	HY CITE CORPORATION				5.B GI	0.0000									14.000	0.000	MJSD		(2,805)	01/16/2018	12/20/2024
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC				2.A PL	20,000,000	108.9490	21,789,800	20,000,000	20,000,000					3.830	3.848	JAJO	140,433	629,822	12/30/2020	12/31/2050
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC				2.A PL	22,000,000	106.8670	23,510,740	22,000,000	22,000,000					4.390	4.414	JAJO	177,063	794,102	12/30/2020	12/31/2060
40621#-BD-2	HALLIBURTON CO SR UNSEC			1	2.A FE	3,633,478	103.2390	3,759,982	3,642,000	3,640,441		941			3.500	3.528	FA	53,113	127,470	07/29/2013	08/01/2023
40630#-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC				2.A Z	15,925,421	103.4270	16,422,614	15,878,459	15,924,416		(1,006)			4.250	4.255	MON	29,993	182,057	09/08/2021	08/15/2033
40630#-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC				2.A Z	34,109,269	102.1370	34,838,184	34,109,269	34,109,269					4.250	4.288	MON	64,429	486,674	09/08/2021	08/15/2036
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR				1.F FE	27,848,000	100.0000	27,848,000	27,848,000	27,848,000					3.110	3.130	MON	2,406		12/28/2021	12/15/2041
410345-AJ-1	HANESBRANDS INC CO.GUARNT			1	3.C FE	17,277,500	104.7140	18,141,701	17,325,000	17,307,652		6,755			4.625	4.670	MN	102,386	801,281	03/07/2017	05/15/2024
410345-AL-6	HANESBRANDS INC CO.GUARNT			1	3.C FE	51,738,125	106.8750	55,040,625	51,500,000	51,622,323		(26,704)			4.875	4.810	MN	320,802	2,510,625	11/03/2017	05/15/2026
41163G-AF-8	RELX INC SR UNSEC			1	2.A FE	24,846,790	122.7940	30,698,383	25,000,000	24,942,122		8,125			7.200	7.251	FA	750,000	1,800,000	05/10/1999	08/01/2027
41242*-AS-1	HARDWOOD FDG-LLC Q-SR-SEC			1	1.G FE	7,724,446	103.2490	7,975,414	7,724,446	7,724,446					3.380	3.380	JD	17,406	261,086	06/07/2013	06/07/2023
41242*-AT-9	HARDWOOD FDG-LLC R-SR-SEC			1	1.G FE	14,273,466	106.0120	15,131,587	14,273,466	14,273,466					3.530	3.530	JD	34,990	508,052	06/07/2013	06/07/2025
41242*-AU-6	HARDWOOD FDG-LLC S-SR-SEC			1	1.G FE	15,000,000	107.7550	16,163,250	15,000,000	15,000,000					3.780	3.780	JD	39,375	567,000	06/07/2013	06/07/2028
41242*-BG-6	HARDWOOD FDG-LLC				1.G FE	12,000,000	106.7200	12,806,400	12,000,000	12,000,000					3.530	3.529	JD	29,417	423,600	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FDG-LLC				1.G FE	18,000,000	107.7840	19,401,120	18,000,000	18,000,000					3.680	3.680	JD	46,000	662,400	06/07/2017	06/07/2032
41242*-BN-1	HARDWOOD FDG-LLC SR-UNSEC				1.G FE	35,000,000	117.3860	41,085,100	35,000,000	35,000,000					4.230	4.228	JD	102,813	1,480,500	10/04/2018	06/07/2038
41242*-CB-6	HARDWOOD FDG-LLC				1.G FE	5,000,000	102.0910	5,104,550	5,000,000	5,000,000					3.130	3.130	JD	10,433	78,250	06/07/2021	06/07/2036
41242*-CC-4	HARDWOOD FDG-LLC HARDWOOD FUNDING, LLC				1.G FE	4,000,000	104.6500	4,186,000	4,000,000	4,000,000					3.610	3.610	JD	9,627	72,200	06/07/2021	06/07/2041
41308#-AH-2	HARMAN INTL IND SR UNSEC			1	2.A FE	32,887,182	107.6490	35,933,226	33,380,000	33,187,225		52,014			4.150	4.336	MN	177,007	1,385,270	12/01/2015	05/15/2025
416515-AP-9	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	4,050,800	139.9380	11,195,031	8,000,000	4,349,482		42,982			6.100	12.300	AO	122,000	488,000	03/31/2009	10/01/2041
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSEC				2.A FE	35,896,597	117.7880	41,562,595	35,286,000	35,856,272		(16,529)			4.300	4.184	AO	320,318	1,517,298	06/06/2019	04/15/2043
416515-BD-5	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	1,979,940	122.4660	2,449,324	2,000,000	1,981,268		371			4.400	4.461	MS	25,911	88,000	03/13/2018	03/15/2048
416515-BE-3	HARTFORD FINL SVCS GRP			1	2.A FE	33,001,579	103.7000	34,259,218	33,037,000	33,006,565		2,045			2.800	2.809	FA	339,180	925,036	06/03/2020	08/19/2029
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6			2	2.A FE	58,598,449	109.4540	62,242,385	56,866,000	58,544,196		(40,296)			3.600	3.426	FA	750,631	2,047,176	08/12/2020	08/19/2049
416518-AD-0	HARTFORD FINL SVCS GRP			1	2.A FE	49,527,277	98.5300	49,412,630	50,150,000	49,530,263		2,986			2.900	2.962	MS	403,986		10/15/2021	09/15/2051
41652P-AC-3	HARTFORD HEALTHCARE CORP				1.F FE	65,824,466	106.4070	69,863,467	65,657,000	65,822,539		(1,928)			3.447	3.432	JJ	1,131,598	1,921,220	04/29/2021	07/01/2054
41805#-AC-1	HASA Inc. NA-SUB-UNSEC				5.B	3,235,889	102.6400	3,388,366	3,301,214	3,244,746		8,857			12.000	12.735	MJSD	1,100	308,544	09/30/2021	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41805#-AD-9	HASA-INC SUB-UNSEC				5.B	13,058,738	102.6400	13,671,687	13,320,038	13,108,995		34,549			10.750	11.403	MJSD	3,978	1,656,675	09/30/2021	01/16/2026
418751-AD-5	HAT HOLDINGS I LLC HAT SERIES 144A				3.A FE	20,353,163	99.7500	20,368,950	20,420,000	20,370,508		13,662			3.750	3.781	FA	287,156	507,682	12/17/2021	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A			1	3.A FE	19,915,000	101.0000	20,114,150	19,915,000	19,915,000					3.375	3.374	JD	29,873	311,794	06/14/2021	06/15/2026
41975*-AJ-4	HAWAII ELECTRIC LIGHT CO-INC. B-SR-UNSEC			1	2.A	9,400,000	104.9440	9,864,736	9,400,000	9,400,000					4.550	4.550	MN	71,283	427,700	04/19/2012	11/01/2023
41975*-AP-0	HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC				2.A	7,500,000	109.6150	8,221,125	7,500,000	7,500,000					4.380	4.380	MN	28,288	328,500	05/30/2018	05/30/2028
41975*-AS-4	HAWAII ELECTRIC LIGHT CO-INC. SR-UNSEC				2.A	5,000,000	108.0720	5,403,600	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
419866-C#-3	HAWAIIAN ELECTRIC INDUSTRIES-I C-SR-UNSEC			1	2.A	23,500,000	104.9440	24,661,840	23,500,000	23,500,000					4.550	4.550	MN	178,208	1,069,250	04/19/2012	11/01/2023
419866-E*-5	HAWAIIAN ELECTRIC INDUSTRIES-I SR-UNSEC			1	2.A	17,000,000	102.8100	17,477,700	17,000,000	17,000,000					4.450	4.450	JD	63,042	756,500	10/03/2013	12/01/2022
419866-G*-3	HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC				2.A	47,000,000	109.6150	51,519,050	47,000,000	47,000,000					4.380	4.380	MN	177,268	2,058,600	05/30/2018	05/30/2028
419866-H*-2	HAWAIIAN ELECTRIC CO-INC. SR-UNSEC				2.A	25,000,000	108.0720	27,018,000	25,000,000	25,000,000					4.210	4.210	MN	134,486	1,052,500	05/13/2019	05/15/2034
421924-BN-0	ENCOMPASS HEALTH CORP CO.GUARNT			1	4.A FE	2,666,000	100.0000	2,666,000	2,666,000	2,666,000					5.125	5.125	MS	40,231	136,633	03/09/2015	03/15/2023
421924-BT-7	ENCOMPASS HEALTH CORP CO.GUARNT			1	4.A FE	6,265,238	102.2500	6,411,075	6,270,000	6,267,242		650			5.750	5.763	MS	106,155	360,525	12/12/2018	09/15/2025
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	35,363,375	106.0470	37,748,607	35,596,000	35,505,870		22,712			3.875	3.951	MN	229,891	1,379,345	10/13/2016	05/01/2025
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	17,136,074	107.6210	18,613,009	17,295,000	17,225,835		6,172			3.625	3.679	JJ	289,091	626,944	07/07/2020	01/15/2028
421946-AL-8	HEALTHCARE REALTY TRUST			1	2.B FE	14,221,045	99.5110	14,438,020	14,509,000	14,258,935		24,284			2.400	2.629	MS	102,530	291,816	05/12/2021	03/15/2030
421946-AM-6	HEALTHCARE REALTY TRUST			1	2.B FE	30,788,784	95.5760	30,283,315	31,685,000	30,849,056		58,824			2.050	2.368	MS	191,254	402,740	07/16/2021	03/15/2031
42217K-BF-2	WELLTOWER INC SR UNSEC			1	2.A FE	42,079,501	107.6990	44,725,233	41,528,000	41,754,642		(69,462)			4.000	3.809	JD	138,427	1,661,120	09/29/2016	06/01/2025
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	38,367,655	106.5960	41,012,836	38,475,000	38,421,694		10,536			3.500	3.533	FA	561,094	1,346,625	07/07/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	19,645,187	108.5020	21,531,200	19,844,000	19,710,976		20,823			3.750	3.884	JJ	372,075	744,150	01/22/2019	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2.B FE	29,697,045	103.2220	30,553,756	29,600,000	29,686,533		(10,982)			3.100	3.054	FA	346,649	917,600	07/09/2020	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	35,583,365	94.6170	33,943,936	35,875,000	35,614,364		25,363			2.000	2.087	MS	211,264	691,590	01/15/2021	03/15/2031
42237R-A*-8	Orlando Heathrow Ground Lease				1.D Z	63,240,000	102.0000	63,240,000	62,000,000	63,239,850		(150)			3.780	3.707	MON	13,020		12/29/2021	12/15/2056
422418-AE-9	HEARST COMMUNICATIONS-INC. A-SR-UNSEC			1	1.G	95,000,000	106.4370	101,115,150	95,000,000	95,000,000					3.850	3.850	AO	914,375	3,657,500	04/08/2014	04/08/2024
422418-AJ-8	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	10,000,000	113.7040	11,370,400	10,000,000	10,000,000					4.020	4.020	JD	33,500	402,000	05/31/2018	06/01/2028
422418-AK-5	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	40,000,000	116.3670	46,546,800	40,000,000	40,000,000					4.120	4.120	JD	137,333	1,648,000	05/31/2018	06/01/2030
422418-AL-3	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	50,000,000	119.2240	59,612,000	50,000,000	50,000,000					4.270	4.270	JD	177,917	2,135,000	05/31/2018	06/01/2033
42249#-AB-5	HEALTHPARTNERS-INC. SR-UNSEC				1.F	50,000,000	119.3950	59,697,500	50,000,000	50,000,000					4.620	4.620	JJ	1,155,000	2,310,000	11/01/2018	07/01/2048
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC				1.F FE	99,645,455	117.2020	116,786,466	99,645,455	99,645,455					4.370	4.369	JJ	2,177,253	5,007,682	05/07/2020	07/01/2050
42250P-AA-1	HEALTHPEAK PROPERTIES			1	2.A FE	4,940,500	104.9740	5,248,709	5,000,000	4,949,215		5,473			3.000	3.144	JJ	69,167	150,000	06/03/2020	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	41,149,475	103.9920	41,700,673	40,100,000	41,062,007		(65,251)			2.875	2.565	JJ	531,603	837,599	10/18/2021	01/15/2031
42250P-AD-5	HEALTHPEAK PROPERTIES			1	2.A FE	9,194,315	100.1380	9,262,773	9,250,000	9,195,073		758			2.125	2.218	JD	20,202		11/15/2021	12/01/2028
42251#-AC-8	HEB GROCERY CO LP C-SR-UNSEC			1	1.G	7,000,000	110.6270	7,743,890	7,000,000	7,000,000					6.320	6.320	JJ	221,200	442,400	07/15/2004	07/01/2024
42251#-AH-7	HEB GROCERY CO LP E-SR			1	1.G	2,000,000	106.5900	2,131,800	2,000,000	2,000,000					6.220	6.220	JD	10,367	124,400	05/26/2006	06/01/2023
42251#-AJ-3	HEB GROCERY CO LP F-SR			1	1.G	8,000,000	119.6120	9,568,960	8,000,000	8,000,000					6.370	6.370	JD	42,467	509,600	05/26/2006	06/01/2027
42251#-AV-6	HEB GROCERY CO LP B-SR-UNSEC			1	1.G	12,000,000	107.4080	12,888,960	12,000,000	12,000,000					3.670	3.670	MS	111,323	440,400	01/29/2016	03/30/2033
42251#-AX-2	HEB GROCERY CO LP D-SR-UNSEC			1	1.G	15,000,000	110.5530	16,582,950	15,000,000	15,000,000					4.030	4.030	MS	152,804	604,500	01/29/2016	03/30/2037
422568-AA-9	HEARTHSTONE UTILITIES-INC. SR-UNSEC				2.C	10,000,000	103.5940	10,359,400	10,000,000	10,000,000					3.600	3.601	AO	68,000	360,000	12/27/2019	10/19/2028
42280#-AG-4	THE HEICO COS-L.L.C.				2.C	25,000,000	104.5730	26,143,250	25,000,000	25,000,000					3.720	3.720	MN	113,667	930,000	11/17/2016	11/17/2028
426767-AA-7	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	4,500,000	102.2580	4,601,621	4,500,000	4,500,000					3.356	3.356	JD	12,585	151,020	06/18/2015	12/01/2025
426767-AB-5	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	35,000,000	99.4950	34,823,277	35,000,000	35,000,000					4.407	4.407	JD	128,538	1,542,450	06/18/2015	12/01/2045
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik				5.B GI	23,520,974	100.0000	23,538,914	23,538,914	23,526,021		2,780			12.000	12.200	MJSD	15,693	2,836,914	09/30/2021	02/18/2025
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC				5.B GI	7,535,584	100.0000	7,563,899	7,563,899	7,537,297		1,713			14.250	14.791	MJSD	2,994	966,458	09/30/2021	02/18/2025
427096-A#-9	HERCULES CAPITAL-INC. SR-UNSEC				2.A PL	24,980,769	107.0770	26,748,658	24,980,769	24,980,769					4.310	4.310	JD	83,741	1,076,714	06/03/2020	06/03/2025
427096-A@-1	HERCULES CAPITAL-INC. SR-UNSEC				2.A PL	18,319,231	106.4530	19,501,371	18,319,231	18,319,231					4.280	4.280	FA	317,981	784,096	02/05/2020	02/05/2025
427096-B*-2	HERCULES CAPITAL-INC. SR-UNSEC				2.A PL	3,000,000	108.1850	3,245,550	3,000,000	3,000,000					4.500	4.501	MS	43,875	112,500	11/04/2020	03/04/2026
427096-B@-0	HERCULES CAPITAL-INC. SR-UNSEC				2.A PL	13,800,000	107.6910	14,861,358	13,800,000	13,800,000					4.550	4.550	MS	204,068	313,950	03/04/2021	03/04/2026
42809H-AF-4	HESS CORP SR UNSEC			1	3.A FE	21,376,987	104.3260	22,456,184	21,525,000	21,482,501		15,722			3.500	3.582	JJ	347,390	753,375	10/03/2014	07/15/2024
42824C-AN-9	HP ENTERPRISE CO SR UNSEC			2	2.B FE	19,217,825	102.2430	19,681,715	19,250,000	19,245,324		5,734			4.400	4.432	AO	178,811	847,000	12/27/2016	10/15/2022
42970#-AA-2	HIGH NOON SOLAR-LLC				2.C PL	38,913,709	106.2770	41,356,323	38,913,709	38,913,709					4.110	4.111	JD	4,443	1,599,353	08/08/2017	12/31/2036
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	19,785,761	111.3280	22,265,520	20,000,000	19,853,228		20,535			4.111	4.248	FA	310,609	822,200	07/18/2018	02/15/2028
42981D-AA-4	HIGH STREET FDG TRUST II SECURED			1	2.A FE	13,625,000	123.4050	16,813,972	13,625,000	13,625,000					4.682	4.682	FA	240,993	637,923	03/08/2018	02/15/2048
431116-AC-6	HIGHMARK INC SR UNSEC			1	1.G FE	14,405,025	134.2500	19,466,317	14,500,000	14,421,940		2,050			6.125	6.173	MN	113,483	888,125	05/03/2011	05/15/2041
431282-AM-4	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	29,131,637	101.7750	30,323,999	29,795,000	29,706,897		80,554			3.625	3.916	JJ	498,032	1,080,069	05/25/2017	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431282-AP-7	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	23,920,290	109.0300	26,418,047	24,230,000	24,055,008		29,920			3.875	4.031	MS	312,971	938,913	03/22/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	18,990,574	110.1860	21,265,905	19,300,000	19,087,465		29,279			4.125	4.329	MS	234,415	796,125	09/12/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.B FE	20,529,502	110.3510	22,732,379	20,600,000	20,547,141		6,074			4.200	4.241	AO	182,653	865,200	02/27/2019	04/15/2029
431282-AS-1	HIGHWOODS REALTY LP			1	2.B FE	1,450,425	102.7350	1,541,031	1,500,000	1,457,507		4,462			3.050	3.453	FA	17,283	45,750	06/04/2020	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP			1	2.B FE	24,916,634	98.9320	24,733,000	25,000,000	24,926,300		7,243			2.600	2.637	FA	270,833	628,333	10/19/2020	02/01/2031
432891-AK-5	HILTON WORLDWIDE FIN LLC CO.GUARNT			1	3.B FE	35,000,000	103.0000	36,050,000	35,000,000	35,000,000					4.875	4.875	AO	426,563	1,706,250	08/08/2017	04/01/2027
433248-AB-3	HINES GLOBAL REAL ESTATE				1.F PL	30,000,000	99.1120	29,733,600	30,000,000	30,000,000					2.880	2.880	JJ	400,800		07/14/2021	07/14/2033
433248-AC-1	HINES GLOBAL REAL ESTATE				1.F PL	35,000,000	98.9190	34,621,650	35,000,000	35,000,000					3.030	3.030	JJ	491,954		07/14/2021	07/14/2036
436440-AM-3	HOLOGIC INC CO.GUARNT			1	3.B FE	20,012,500	105.0000	21,000,000	20,000,000	20,007,025		(1,530)			4.625	4.615	FA	385,417	925,000	01/17/2018	02/01/2028
436440-AP-6	HOLOGIC INC SERIES 144A			1	3.B FE	10,425,000	100.0000	10,425,000	10,425,000	10,425,000					3.250	3.249	FA	127,996	298,343	09/14/2020	02/15/2029
437076-AZ-5	HOME DEPOT INC SR UNSEC			1	1.F FE	19,219,970	101.9980	19,634,587	19,250,000	19,245,791		3,276			2.700	2.718	AO	129,938	519,750	04/02/2013	04/01/2023
437076-BK-7	HOME DEPOT INC SR UNSEC			1	1.F FE	8,837,345	106.7540	9,447,756	8,850,000	8,844,818		1,294			3.350	3.367	MS	87,295	296,475	09/08/2015	09/15/2025
437076-BM-3	HOME DEPOT INC SR UNSEC			1	1.F FE	11,301,745	106.2420	12,085,074	11,375,000	11,341,740		7,226			3.000	3.074	AO	85,313	341,250	02/03/2016	04/01/2026
437076-BP-6	HOME DEPOT INC SR UNSEC			1	1.F FE	70,959,638	112.7890	83,689,807	74,200,000	71,155,631		40,789			3.500	3.709	MS	764,672	2,597,000	11/16/2016	09/15/2056
437076-CB-6	HOME DEPOT INC			1	1.F FE	2,461,165	104.9240	2,596,879	2,475,000	2,463,336		1,237			2.700	2.764	AO	14,108	66,825	03/26/2020	04/15/2030
437076-CC-4	HOME DEPOT INC			1	1.F FE	12,389,250	108.4180	13,552,205	12,500,000	12,396,422		4,045			3.300	3.361	AO	87,083	412,500	03/26/2020	04/15/2040
438516-BL-9	HONEYWELL INTERNATIONAL SR UNSEC			1	1.F FE	19,017,500	104.6900	20,938,049	20,000,000	19,485,237		97,400			2.500	3.077	MN	83,333	500,000	11/21/2016	11/01/2026
438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC			1	1.F FE	50,345,591	119.4150	59,707,683	50,000,000	50,319,973		(7,455)			3.812	3.773	MN	211,778	1,906,000	01/30/2018	11/21/2047
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	1,897,929	99.4210	1,888,999	1,900,000	1,898,243		190			1.950	1.962	JD	3,088	37,050	05/14/2020	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL			1	1.F FE	23,863,089	103.9470	24,349,667	23,425,000	23,848,274		(11,448)			2.800	2.702	JD	54,658	655,900	08/12/2020	06/01/2050
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	19,315,400	97.3740	19,474,716	20,000,000	19,327,310		11,910			1.750	2.137	MS	131,250		10/21/2021	09/01/2031
44107H-AF-9	HOSPITAL SPECIAL SURGERY SERIES 2020			1	1.E FE	1,904,660	93.4990	1,869,978	2,000,000	1,905,011		351			2.667	2.912	AO	13,335		11/02/2021	10/01/2050
44107T-AV-8	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	19,767,924	106.0200	20,992,058	19,800,000	19,787,329		3,356			4.000	4.020	JD	35,200	792,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	4,884,320	107.7400	5,279,276	4,900,000	4,892,771		1,577			4.500	4.540	FA	91,875	220,500	10/08/2015	02/01/2026
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H			1	2.C FE	26,803,700	101.9220	27,519,050	27,000,000	26,840,723		17,119			3.375	3.460	JD	40,500	911,250	09/26/2019	12/15/2029
44409#-AA-9	HUDSON PACIFIC PROP-L.P.				2.C	55,000,000	105.6540	58,109,700	55,000,000	55,000,000					3.980	3.980	JJ	1,064,097	2,189,000	07/06/2016	07/06/2026
44409#-AB-7	HUDSON PACIFIC PROP-L.P. SERIES E				2.C	15,000,000	103.0570	15,458,550	15,000,000	15,000,000					3.660	3.660	MS	161,650	549,000	09/15/2016	09/15/2023
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT				2.C FE	25,504,540	107.1330	27,640,363	25,800,000	25,591,535		30,712			3.950	4.106	MN	169,850	1,019,100	03/21/2019	11/01/2027
44409M-AB-2	HUDSON PACIFIC PROPERTIE CO.GUARNT			2	2.C FE	9,816,969	112.9290	11,236,437	9,950,000	9,848,747		11,428			4.650	4.818	AO	115,669	462,675	02/20/2019	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE			1	2.C FE	25,494,990	103.7390	26,453,383	25,500,000	25,501,084		(512)			3.250	3.248	JJ	382,146	828,750	07/17/2020	01/15/2030
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC				3.C YE	60,083,161	103.9740	62,470,866	60,083,161	60,083,161					6.250	6.299	MJSD	10,431	3,755,198	08/30/2012	03/31/2042
444859-BA-9	HUMANA INC SR UNSEC			1	2.C FE	44,586,581	101.6550	46,176,784	45,425,000	45,327,837		102,243			3.150	3.389	JD	119,241	1,430,888	09/16/2014	12/01/2022
444859-BD-3	HUMANA INC SR UNSEC			1	2.C FE	29,960,100	106.1530	31,845,903	30,000,000	29,987,637		4,189			3.850	3.866	AO	288,750	1,155,000	09/16/2014	10/01/2024
444859-BE-1	HUMANA INC SR UNSEC			1	2.C FE	19,903,600	128.6140	25,722,753	20,000,000	19,916,260		1,950			4.950	4.981	AO	247,500	990,000	09/16/2014	10/01/2044
444859-BG-6	HUMANA INC SR UNSEC			1	2.C FE	7,392,970	126.6840	9,374,642	7,400,000	7,393,529		130			4.800	4.806	MS	104,587	355,200	03/13/2017	03/15/2047
444859-BK-7	HUMANA INC SR UNSEC			2	2.C FE	14,499,868	104.7720	14,772,900	14,100,000	14,435,447		(41,683)			3.125	2.759	FA	166,458	440,625	06/03/2020	08/15/2029
444859-BR-2	HUMANA INC			1	2.B FE	27,932,024	96.6930	27,170,840	28,100,000	27,937,300		5,276			2.150	2.214	FA	248,373		08/27/2021	02/03/2032
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	44,973,550	101.5170	45,682,745	45,000,000	44,982,676		1,558			2.550	2.552	FA	468,563	1,147,500	06/09/2020	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES SERIES 144A			2	2.A FE	31,702,370	95.8130	30,660,169	32,000,000	31,702,370					2.487	2.269	FA	298,440		10/12/2021	08/15/2036
446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT			1	2.C FE	24,700,000	105.8210	26,137,693	24,700,000	24,700,000					3.483	3.483	JD	71,692	860,301	06/15/2018	12/01/2027
446413-AX-4	HUNTINGTON INGALLS INDUS SERIES 144A			1	2.C FE	26,936,510	97.8960	26,627,630	27,200,000	26,943,621		7,111			2.043	2.196	FA	208,386		10/19/2021	08/16/2028
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2.A FE	9,590,650	102.1210	10,212,064	10,000,000	9,784,231		40,946			2.750	3.241	MS	71,806	275,000	11/29/2016	09/27/2026
44891A-AR-8	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	4,999,750	101.8800	5,094,005	5,000,000	4,999,962		52			3.250	3.251	MS	45,590	162,500	09/18/2017	09/20/2022
44891A-AZ-0	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	14,992,650	105.7830	15,867,409	15,000,000	14,996,756		1,458			4.300	4.311	FA	268,750	645,000	01/28/2019	02/01/2024
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	3,717,723	104.2360	3,856,725	3,700,000	3,709,302		(3,563)			3.400	3.293	JD	3,844	125,800	07/19/2019	06/20/2024
449298-AF-1	ICRE REIT HLDGS A-SR-UNSEC			1	2.B	32,000,000	109.1240	34,919,680	32,000,000	32,000,000					4.380	4.380	MN	140,160	1,401,600	11/25/2013	11/25/2026
449298-AG-9	ICRE REIT HLDGS A-TR-SR-UNSEC			1	2.B	20,000,000	105.0240	21,004,800	20,000,000	20,000,000					4.260	4.260	JJ	423,633	852,000	01/02/2014	01/02/2024
449298-AK-0	ICRE REIT HLDGS SR-UNSEC				2.B	12,000,000	107.0710	12,848,520	12,000,000	12,000,000					3.760	3.760	JJ	220,587	451,200	12/22/2015	01/05/2028
449298-AN-4	ICRE REIT HLDGS				2.B	7,000,000	106.3470	7,444,290	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017	07/05/2027
449298-AP-9	ICRE REIT HLDGS				2.B	13,000,000	108.2970	14,078,610	13,000,000	13,000,000					3.760	3.760	JJ	238,969	488,800	07/05/2017	07/05/2029
449298-AQ-7	ICRE REIT HLDGS SR-UNSEC				2.B	15,000,000	106.9340	16,040,100	15,000,000	15,000,000					3.850	3.850	MN	96,250	577,500	05/01/2019	05/01/2028
449298-AR-5	ICRE REIT HLDGS SR-UNSEC				2.B	15,000,000	109.1710	16,375,650	15,000,000	15,000,000					4.010	4.010	MN	100,250	601,500	05/01/2019	05/01/2031
449934-AD-0	IQVIA INC CO.GUARNT			1	3.C FE	37,526,250	102.6250	37,971,250	37,000,000	37,204,744		(67,364)			5.000	4.785	AO	390,556	1,850,000	09/20/2016	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45005*-AB-6	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	50,000,000	101.5950	50,797,500	50,000,000	50,000,000					4.020	4.020	MS	658,833	1,005,000	03/03/2021	03/03/2028
45005*-AC-4	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	15,000,000	103.2620	15,489,300	15,000,000	15,000,000					4.480	4.480	MS	220,267	336,000	03/03/2021	03/03/2031
45005*-AE-0	INDUSTRIAL REALTY GROUP, LLC				2.C FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					4.250	4.251	MS	10,625		12/16/2021	03/03/2028
45029#-AC-2	ISO NEW ENGLAND INC SR-UNSEC			1	1.E	19,500,000	107.6620	20,994,090	19,500,000	19,500,000					4.490	4.490	MN	128,900	875,550	05/22/2014	11/08/2024
450319-AA-6	ITC MIDWEST LLC 1ST MORTG			1	1.F FE	24,942,613	135.6060	34,403,212	25,370,000	25,043,797		11,127			6.150	6.277	JJ	654,440	1,560,255	04/14/2009	01/31/2038
450319-B@-6	ITC MIDWEST LLC F-SR-SEC				1.F	43,000,000	108.9010	46,827,430	43,000,000	43,000,000					4.090	4.092	AO	293,117	2,642,935	04/04/2013	04/30/2043
450319-C@-5	ITC MIDWEST LLC SR-SEC				1.F	25,000,000	121.6500	30,412,500	25,000,000	25,000,000					4.320	4.320	MN	180,000	1,080,000	11/01/2018	11/01/2051
450328-AA-3	ITC GREAT PLAINS-LLC SR-SEC			1	1.F	30,000,000	110.6940	33,208,200	30,000,000	30,000,000					4.160	4.160	MN	121,333	1,248,000	11/26/2014	11/26/2044
450636-AA-3	ITR CONCESSION CO LLC A-SR-SEC			1	2.B FE	43,000,000	104.3130	44,854,486	43,000,000	43,000,000					4.197	4.197	JJ	832,172	1,804,710	07/23/2015	07/15/2025
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	10,350,000	104.1250	10,412,500	10,000,000	10,345,438		(4,562)			6.250	4.690	MN	79,861		12/16/2021	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	10,412,500	102.8430	10,284,300	10,000,000	10,391,929		(20,571)			5.250	4.348	MN	67,083	262,500	09/14/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	23,062,000	97.5000	22,485,450	23,062,000	23,062,000					4.375	4.375	FA	420,401	538,113	07/02/2021	02/01/2029
45138L-AL-7	IDAHO POWER CO 1ST MORTG			1	1.E FE	4,848,150	128.7630	6,438,134	5,000,000	4,908,315		5,774			6.000	6.235	AO	63,333	300,000	05/31/2006	11/15/2032
45138L-AN-3	IDAHO POWER CO 1ST MORTG			1	1.E FE	21,795,060	122.0490	26,850,757	22,000,000	21,873,421		7,786			5.500	5.569	AO	302,500	1,210,000	04/18/2007	04/01/2033
45138L-AP-8	IDAHO POWER CO 1ST MORTG			1	1.E FE	19,846,600	126.5640	25,312,871	20,000,000	19,907,020		5,212			5.500	5.553	MS	323,889	1,100,000	03/23/2004	03/15/2034
45138L-AQ-6	IDAHO POWER CO 1ST MORTG			1	1.E FE	5,106,800	131.4430	6,572,173	5,000,000	5,067,201		(3,550)			5.875	5.724	FA	110,972	293,750	11/08/2004	08/15/2034
45138L-AR-4	IDAHO POWER CO 1ST MORTG			1	1.E FE	9,931,900	126.5200	12,651,962	10,000,000	9,955,925		2,154			5.300	5.346	FA	200,222	530,000	08/23/2005	08/15/2035
45138L-AT-0	IDAHO POWER CO 1ST MORTG			1	1.E FE	2,493,300	136.6230	3,415,571	2,500,000	2,495,038		180			6.250	6.270	AO	32,986	156,250	10/15/2007	10/15/2037
45138L-AY-9	IDAHO POWER CO 1ST MORTG			1	1.E FE	20,170,748	122.5190	24,810,051	20,250,000	20,188,223		1,994			4.850	4.875	FA	371,025	982,125	09/24/2010	08/15/2040
45138L-BA-0	IDAHO POWER CO 1ST MORTG			1	1.E FE	4,996,700	115.1000	5,755,020	5,000,000	4,997,299		82			4.300	4.304	AO	53,750	215,000	04/10/2012	04/01/2042
45138L-BB-8	IDAHO POWER CO 1ST MORTG			1	1.E FE	19,900,200	101.1490	20,229,771	20,000,000	19,986,102		10,836			2.500	2.557	AO	125,000	500,000	04/03/2013	04/01/2023
45138L-BC-6	IDAHO POWER CO 1ST MORTG			1	1.E FE	14,961,150	109.3340	16,400,042	15,000,000	14,968,094		937			4.000	4.015	AO	150,000	600,000	04/03/2013	04/01/2043
45138L-BD-4	IDAHO POWER CO 1ST MORTG			1	1.G FE	12,910,820	111.2540	14,463,053	13,000,000	12,923,453		2,063			3.650	3.688	MS	158,167	474,500	03/03/2015	03/01/2045
45138L-BE-2	IDAHO POWER CO 1ST MORTG			1	1.E FE	1,994,840	116.4950	2,329,906	2,000,000	1,995,404		110			4.050	4.065	MS	27,000	81,000	03/07/2016	03/01/2046
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	17,408,022	131.9390	23,300,470	17,660,000	17,455,955		5,997			4.875	4.968	MS	253,495	860,925	08/24/2011	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	99,038,000	116.1580	116,158,229	100,000,000	99,228,175		23,789			3.900	3.955	MS	1,300,000	3,900,000	08/21/2012	09/01/2042
452308-AT-6	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	14,947,200	104.7190	15,707,903	15,000,000	14,987,002		5,686			3.500	3.542	MS	175,000	525,000	02/18/2014	03/01/2024
45258L-AA-5	IMOLA MERGER CORP SERIES 144A			1	3.C FE	41,175,000	102.6050	42,247,609	41,175,000	41,175,000					4.750	4.750	MN	249,909	1,102,861	04/01/2021	05/15/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC			1	2.A PL	43,006,811	119.9840	51,601,293	43,006,811	43,006,811					6.000	6.001	JD	7,168	2,580,409	12/27/2012	06/30/2038
454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	9,943,200	136.1830	13,618,341	10,000,000	9,958,746		1,613			6.050	6.092	MS	178,139	605,000	11/09/2006	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	12,045,868	122.0380	14,736,136	12,075,000	12,049,095		573			4.550	4.565	MS	161,771	549,413	03/01/2016	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	20,700,458	110.2640	23,017,671	20,875,000	20,715,903		3,647			3.750	3.797	JJ	391,406	782,813	06/27/2017	07/01/2047
454889-AU-0	INDIANA MICHIGAN POWER			1	1.G FE	6,747,096	102.6500	6,980,227	6,800,000	6,747,815		719			3.250	3.291	MN	36,833	111,728	04/27/2021	05/01/2051
455434-BG-4	INDIANAPOLIS PWR & LIGHT 1ST MORTG				1.G FE	20,600,650	133.6420	26,728,443	20,000,000	20,375,396		(20,434)			6.600	6.373	JJ	660,000	1,320,000	04/08/2004	01/01/2034
455434-BH-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	14,903,700	134.7810	20,217,105	15,000,000	14,932,102		2,779			6.050	6.097	AO	226,875	907,500	10/02/2006	10/01/2036
455434-BL-3	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	7,999,280	140.3770	11,230,185	8,000,000	7,999,280					6.600	6.601	JD	44,000	528,000	06/12/2007	06/01/2037
455434-BQ-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	969,410	120.8260	1,208,263	1,000,000	974,061		678			4.650	4.846	JD	3,875	46,500	01/10/2014	06/01/2043
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT				2.B FE	2,928,000	112.6170	3,378,518	3,000,000	2,982,164		4,440			7.200	7.400	JD	18,000	216,000	06/14/1995	06/01/2025
45687A-AJ-1	INGERSOLL-RAND GL HLD CO CO.GUARNT			1	2.B FE	37,313,959	104.5360	39,096,383	37,400,000	37,383,848		10,553			4.250	4.281	JD	70,644	1,589,500	07/09/2013	06/15/2023
45687A-AN-2	INGERSOLL-RAND GL HLD CO CO.GUARNT			1	2.B FE	9,865,251	121.8550	12,063,643	9,900,000	9,867,645		658			4.300	4.321	FA	153,725	425,700	02/13/2018	02/21/2048
458140-AM-2	INTEL CORP SR UNSEC			1	1.E FE	24,893,250	102.0680	25,516,889	25,000,000	24,988,541		11,707			2.700	2.749	JD	30,000	675,000	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP SR UNSEC			1	1.E FE	42,561,489	107.9040	45,993,933	42,625,000	42,599,565		6,535			3.700	3.718	JJ	665,897	1,577,125	07/22/2015	07/29/2025
458140-AV-2	INTEL CORP SR UNSEC			1	1.E FE	5,169,550	118.7730	5,938,638	5,000,000	5,153,658		(3,842)			4.100	3.901	MN	23,917	205,000	07/06/2017	05/19/2046
458140-AX-8	INTEL CORP SR UNSEC			1	1.E FE	14,950,200	107.2040	16,080,592	15,000,000	14,971,368		4,827			3.150	3.189	MN	65,625	472,500	05/08/2017	05/11/2027
458140-AY-6	INTEL CORP SR UNSEC			1	1.E FE	5,191,350	119.9990	5,999,950	5,000,000	5,174,418		(4,111)			4.100	3.880	MN	28,472	205,000	07/13/2017	05/11/2047
458140-BG-4	INTEL CORP SR UNSEC			1	1.E FE	4,755,124	113.9000	5,695,002	5,000,000	4,771,795		4,928			3.734	4.019	JD	11,928	186,700	06/14/2018	12/08/2047
458140-BH-2	INTEL CORP			1	1.E FE	1,046,781	103.4450	1,060,309	1,025,000	1,042,828		(2,125)			2.450	2.201	MN	3,209	25,113	02/10/2020	11/15/2029
458140-BM-1	INTEL CORP			1	1.E FE	9,988,900	133.1680	13,316,828	10,000,000	9,989,211		179			4.750	4.757	MS	126,667	475,000	03/20/2020	03/25/2050
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL SERIES A			1	1.G FE	76,240,000	114.1850	87,054,529	76,240,000	76,240,000					3.875	3.875	FA	1,116,069	2,478,329	10/08/2020	08/15/2050
45866F-AL-8	INTERCONTINENTALEXCHANGE			1	1.G FE	20,234,200	101.5550	20,311,060	20,000,000	20,225,117		(8,807)			3.000	2.938	JD	26,667	450,000	10/05/2021	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE			1	1.G FE	9,778,153	95.9160	9,970,427	10,395,000	9,788,416		10,263			1.850	2.474	MS	56,624		10/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTALEXCHANGE			1	1.G FE	61,039,546	96.9670	59,055,751	60,903,000	61,037,461		(5,377)			2.650	2.634	MS	475,213	1,726,008	12/16/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTALEXCHANGE			1	1.G FE	78,146,699	98.8500	76,900,591	77,795,000	78,145,194		(3,959)			3.000	2.979	MS	687,189	2,495,923	12/15/2020	09/15/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik				5.B GI		0.0000		19,374,532				19,374,532		14.000	14.244	MJSD	7,535	3,362,378	09/30/2021	07/17/2023
458830-D#-0	INTERMOUNTAIN GAS CO B-SR-UNSEC			1	2.A	25,000,000	109.1620	27,290,500	25,000,000	25,000,000					4.330	4.332	AO	180,417	1,626,757	10/30/2013	10/30/2028
458830-D@-2	INTERMOUNTAIN GAS CO A-SR-UNSEC			1	2.A	25,000,000	105.7520	26,438,000	25,000,000	25,000,000					4.080	4.082	AO	170,000	1,020,000	10/30/2013	10/30/2025
458830-E@-1	INTERMOUNTAIN GAS CO			1	2.A YE	20,000,000	105.0790	21,015,800	20,000,000	20,000,000					4.000	4.000	MN	115,556	800,000	11/09/2016	11/09/2046
458830-F*-2	INTERMOUNTAIN GAS CO SR-UNSEC				2.A	4,000,000	106.0350	4,241,400	4,000,000	4,000,000					3.820	3.820	JD	7,640	152,800	06/13/2019	06/13/2034
459200-AR-2	IBM CORP SR UNSEC			1	1.G FE	28,817,661	122.7040	32,755,782	26,695,000	27,437,948		(112,219)			6.220	5.627	FA	691,845	1,660,429	06/19/2006	08/01/2027
459200-AS-0	IBM CORP SR UNSEC			1	1.G FE	1,820,335	125.3740	2,231,665	1,780,000	1,797,118		(2,266)			6.500	6.306	JJ	53,351	115,700	07/05/2006	01/15/2028
459200-GS-4	IBM CORP SR UNSEC			1	1.G FE	5,640,270	136.5880	7,512,343	5,500,000	5,608,220		(3,506)			5.600	5.427	MN	26,522	308,000	11/30/2009	11/30/2039
459200-HF-1	IBM CORP SR UNSEC			1	1.G FE	24,697,031	115.0210	30,424,094	26,451,000	24,995,233		42,980			4.000	4.411	JD	32,329	1,058,040	04/14/2014	06/20/2042
459200-HU-8	IBM CORP SR UNSEC			1	1.G FE	19,958,400	105.4080	21,081,648	20,000,000	19,989,913		4,511			3.625	3.650	FA	279,931	725,000	02/06/2014	02/12/2024
459200-KA-8	IBM CORP SR UNSEC				1.G FE	62,442,874	108.5240	67,936,078	62,600,000	62,479,037		14,140			3.500	3.530	MN	279,961	2,191,000	05/08/2019	05/15/2029
459200-KB-6	IBM CORP SR UNSEC				1.G FE	61,583,569	115.4840	71,455,749	61,875,000	61,609,585		10,225			4.150	4.185	MN	328,109	2,567,813	05/08/2019	05/15/2039
459200-KJ-9	IBM CORP			1	1.G FE	1,768,415	97.7600	1,735,233	1,775,000	1,769,416		607			1.950	1.991	MN	4,423	34,613	04/30/2020	05/15/2030
459200-KK-6	IBM CORP			1	1.G FE	24,394,108	98.1580	24,097,899	24,550,000	24,403,759		5,959			2.850	2.892	MN	89,403	699,675	04/30/2020	05/15/2040
459200-KL-4	IBM CORP			1	1.G FE	30,000,938	97.6590	28,833,685	29,525,000	29,985,461		(10,866)			2.950	2.868	MN	111,293	870,988	06/30/2020	05/15/2050
459506-AK-7	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.B FE	14,775,320	113.2060	16,697,872	14,750,000	14,768,077		(2,331)			4.450	4.428	MS	173,210	656,375	09/25/2018	09/26/2028
459506-AL-5	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.B FE	32,568,322	128.5360	42,095,555	32,750,000	32,577,907		3,003			5.000	5.036	MS	432,118	1,637,500	10/19/2018	09/26/2048
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A			1	2.B FE	15,399,871	101.5420	15,383,670	15,150,000	15,393,813		(6,058)			3.268	3.152	MN	63,263	247,551	05/18/2021	11/15/2040
459745-GN-9	INTL LEASE FINANCE CORP SR UNSEC				2.C FE	27,187,539	103.0860	26,902,332	26,097,000	26,220,564		(192,044)			5.875	5.091	FA	579,208	1,533,199	06/29/2016	08/15/2022
460146-CH-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	6,424,101	138.1460	8,875,899	6,425,000	6,424,238		20			6.000	6.001	MN	49,258	385,500	11/08/2011	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	16,871,750	126.3930	20,222,936	16,000,000	16,778,906		(20,605)			4.800	4.450	JD	34,133	768,000	07/10/2017	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	44,563,705	122.8530	54,669,803	44,500,000	44,559,941		(1,376)			4.400	4.391	FA	739,689	1,958,000	07/24/2017	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	19,979,600	122.4870	24,497,400	20,000,000	19,981,263		368			4.350	4.356	FA	328,667	870,000	07/31/2017	08/15/2048
46051M-A*-3	INTL TRANSMISSION CO SR-SEC			1	1.F	53,000,000	113.2710	60,033,630	53,000,000	53,000,000					4.270	4.270	JD	132,014	2,263,100	08/22/2014	06/10/2044
46051M-A@-1	ITC TRANSMISSION G-SR-SEC				1.F	95,000,000	114.2610	108,547,950	95,000,000	95,000,000					4.000	4.000	MS	960,556	3,800,000	03/29/2018	03/30/2053
46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	11,986,800	131.4420	15,773,025	12,000,000	11,991,167		380			6.125	6.133	MS	185,792	735,000	03/22/2006	03/31/2036
46051M-AF-9	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	27,234,460	123.7660	33,806,801	27,315,000	27,243,311		1,892			4.625	4.644	FA	477,254	1,263,319	07/14/2017	08/15/2043
460690-BL-3	INTERPUBLIC GROUP COS SR UNSEC			1	2.B FE	8,234,490	106.7100	8,803,543	8,250,000	8,245,910		1,671			4.200	4.223	AO	73,150	346,500	03/31/2014	04/15/2024
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2.B FE	8,122,779	114.6680	9,345,421	8,150,000	8,130,428		2,415			4.650	4.692	AO	94,744	378,975	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS			1	2.B FE	24,963,800	99.7300	24,932,484	25,000,000	24,966,025		2,225			2.400	2.417	MS	200,000	186,000	10/25/2021	03/01/2031
461070-AC-8	INTERSTATE P&L CO SR UNSEC			1	2.A FE	2,992,975	135.3530	4,060,590	3,000,000	2,995,681		238			6.450	6.468	AO	40,850	193,500	01/03/2005	10/15/2033
461070-AD-6	INTERSTATE P&L CO SR UNSEC			1	2.A FE	15,012,000	138.9580	20,843,709	15,000,000	15,007,809		(419)			6.300	6.294	MN	157,500	945,000	08/02/2004	05/01/2034
461070-AE-4	INTERSTATE P&L CO SR UNSEC			1	2.A FE	19,882,800	112.4870	22,497,347	20,000,000	19,968,915		7,750			5.500	5.549	JJ	507,222	1,100,000	07/18/2005	07/15/2025
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	18,134,660	139.6070	25,478,239	18,250,000	18,159,654		2,762			6.250	6.297	JJ	525,955	1,140,625	07/07/2009	07/15/2039
461070-AK-0	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	19,527,307	123.1440	23,779,158	19,310,000	19,507,736		(6,214)			4.700	4.620	AO	191,598	907,570	06/26/2017	10/15/2043
461070-AL-8	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	21,265,384	104.9760	22,491,057	21,425,000	21,373,036		16,707			3.250	3.338	JD	58,026	696,313	11/17/2014	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	16,506,970	105.5590	17,469,996	16,550,000	16,532,676		4,420			3.400	3.431	FA	212,576	562,700	08/13/2015	08/15/2025
461070-AN-4	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	42,126,355	111.6060	47,103,501	42,205,000	42,131,373		1,145			3.700	3.709	MS	459,800	1,561,585	12/09/2016	09/15/2046
461070-AP-9	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	18,702,750	110.9150	20,796,554	18,750,000	18,716,128		4,283			4.100	4.131	MS	202,865	768,750	09/19/2018	09/26/2028
461070-AQ-7	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	21,449,312	108.5740	23,289,194	21,450,000	21,449,423		42			3.600	3.600	AO	193,050	772,200	03/25/2019	04/01/2029
461070-AR-5	INTERSTATE POWER & LIGHT			1	2.A FE	10,992,480	107.1660	11,786,170	10,998,000	10,993,055		104			3.500	3.503	MS	97,302	384,930	11/14/2019	09/30/2049
461070-AS-3	INTERSTATE POWER & LIGHT			1	2.A FE	6,845,781	99.4300	6,835,829	6,875,000	6,849,963		2,564			2.300	2.348	JD	13,177	158,125	05/26/2020	06/01/2030
46148*-AA-4	INVESCO US INCOME FUND				2.B Z	47,000,000	98.3350	46,217,450	47,000,000	47,000,000					2.900	2.900	JD	113,583		12/01/2021	12/01/2031
46148*-AB-2	INVESCO US INCOME FUND				2.B Z	35,000,000	98.2450	34,385,750	35,000,000	35,000,000					3.050	3.050	JD	88,958		12/01/2021	12/01/2033
46187@-AB-2	INVITATION HOMES OPERATING PAR SR-UNSEC				2.B FE	58,000,000	98.4250	57,086,500	58,000,000	58,000,000					3.180	3.180	MN	184,440	922,200	05/25/2021	05/25/2036
46188B-AB-8	INVITATION HOMES OP			1	2.C FE	24,970,180	98.9110	24,727,638	25,000,000	24,970,760		580			2.300	2.318	MN	89,444		11/01/2021	11/15/2028
46284V-AC-5	IRON MOUNTAIN INC CO.GUARNT			1	3.C FE	8,325,000	103.6980	8,632,859	8,325,000	8,325,000					4.875	4.875	MS	119,498	405,844	09/06/2017	09/15/2027
46284V-AG-6	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	8,500,000	102.7500	8,733,750	8,500,000	8,500,000					5.000	5.000	JJ	195,972	452,153	06/17/2020	07/15/2028
46285M-AA-8	IRON MOUNTAIN INFOO MGMT SERIES 144A			1	3.C FE	14,160,000	102.3470	14,492,335	14,160,000	14,160,000					5.000	5.001	MN	5,900		12/13/2021	07/15/2032
46361*-AU-0	THE IRVINE CO LLC SR				1.E Z	48,886,560	104.5080	52,254,000	50,000,000	49,660,444		115,440			3.420	3.682	AO	427,500	1,710,000	06/30/2014	10/01/2024
46361*-AV-8	THE IRVINE CO LLC SR				1.E Z	48,349,275	109.2480	54,624,000	50,000,000	48,883,029		80,710			3.950	4.211	AO	493,750	1,975,000	06/30/2014	10/01/2032
46361*-AW-6	THE IRVINE CO LLC SR				1.E Z	57,033,096	109.3420	65,605,200	60,000,000	57,944,462		138,239			3.850	4.233	MN	295,167	2,310,000	06/30/2014	05/15/2033
46361*-BA-3	THE IRVINE CO LLC SR-UNSEC			1	1.E Z	75,000,000	107.2970	80,472,750	75,000,000	75,000,000					3.810	3.810	JD	7,938	2,857,500	06/30/2014	06/30/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465685-AG-0	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	16,552,690	103.5510	17,189,424	16,600,000	16,591,618		5,312			4.050	4.085	JJ	336,150	672,300	06/26/2013	07/01/2023
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	9,069,606	104.8480	9,541,144	9,100,000	9,091,535		3,239			3.650	3.690	JD	14,762	332,150	05/28/2014	06/15/2024
465685-AK-1	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	19,399,377	105.4070	20,238,238	19,200,000	19,294,872		(20,594)			3.250	3.125	JD	1,733	624,000	08/03/2016	06/30/2026
465685-AQ-8	ITC HOLDINGS CORP SERIES 144A			1	2.B FE	14,969,100	102.1050	15,315,697	15,000,000	14,973,545		2,747			2.950	2.974	MN	57,771	442,500	05/11/2020	05/14/2030
46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC				1.F FE	9,848,100	145.4940	14,549,412	10,000,000	9,884,311		3,870			6.400	6.516	MN	81,778	640,000	05/21/2008	05/15/2038
46625H-JT-8	JPMORGAN CHASE & CO SR UNSEC				1.F FE	9,944,200	105.8630	10,586,259	10,000,000	9,986,529		6,086			3.875	3.943	FA	161,458	387,500	01/21/2014	02/01/2024
46625H-JY-7	JPMORGAN CHASE & CO SUBORD				1.G FE	15,032,719	106.0670	15,997,026	15,082,000	15,066,645		5,317			3.875	3.915	MS	180,198	584,428	12/24/2014	09/10/2024
46625H-JZ-4	JPMORGAN CHASE & CO SUBORD				1.G FE	34,932,400	110.2970	38,603,985	35,000,000	34,968,281		5,657			4.125	4.145	JD	64,167	1,443,750	12/23/2014	12/15/2026
46625H-KC-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	26,012,559	105.0030	28,063,028	26,726,000	26,475,601		76,256			3.125	3.450	JJ	366,555	835,188	06/05/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	23,511,264	108.2270	25,541,678	23,600,000	23,564,475		9,183			3.900	3.946	JJ	424,407	920,400	07/14/2015	07/15/2025
46625H-NJ-5	JPMORGAN CHASE & CO SUBORD				1.G FE	16,617,471	112.1750	18,705,261	16,675,000	16,643,909		4,678			4.250	4.287	AO	177,172	708,688	09/23/2015	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	39,952,400	106.6470	42,658,907	40,000,000	39,978,022		4,745			3.300	3.314	AO	330,000	1,320,000	03/18/2016	04/01/2026
46625H-RS-1	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	19,991,400	106.0420	21,208,409	20,000,000	19,995,896		845			3.200	3.205	JD	28,444	640,000	05/31/2016	06/15/2026
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1.G FE	24,956,750	107.7520	26,938,028	25,000,000	24,974,919		3,736			3.625	3.644	JD	75,521	906,250	11/10/2016	12/01/2027
466313-AG-8	JABIL INC SR UNSEC			1	2.C FE	29,667,175	102.6430	30,125,824	29,350,000	29,387,572		(51,742)			4.700	4.512	MS	406,171	1,379,450	07/19/2016	09/15/2022
466313-AH-6	JABIL INC SR UNSEC			1	2.C FE	23,448,389	109.5700	26,488,582	24,175,000	23,689,763		68,667			3.950	4.331	JJ	448,278	954,913	06/08/2018	01/12/2028
466313-AK-9	JABIL INC			1	2.C FE	43,869,251	102.7230	45,146,621	43,950,000	43,889,611		13,124			3.000	3.016	JJ	607,975	1,174,992	10/12/2021	01/15/2031
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	27,000,000	113.5000	30,645,014	27,000,000	27,000,000					3.882	3.882	JJ	457,106	1,048,140	07/17/2017	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	12,267,600	118.0430	14,165,215	12,000,000	12,246,702		(5,568)			4.032	3.904	JJ	211,008	483,840	12/19/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	5,000,000	117.2830	5,864,159	5,000,000	5,000,000					3.964	3.964	MN	25,326	198,200	11/03/2017	11/15/2048
46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC			2	1.F FE	26,985,770	111.8630	30,203,057	27,000,000	26,989,203		981			4.203	4.208	JJ	498,056	1,134,810	08/01/2018	07/23/2029
46647P-BL-9	JPMORGAN CHASE & CO			1	1.F FE	10,399,200	101.0730	10,107,326	10,000,000	10,340,500		(37,554)			2.070	1.620	AO	39,675	252,200	06/03/2020	04/22/2031
46647P-BN-5	JPMORGAN CHASE & CO			1	1.F FE	6,635,243	103.3170	6,323,000	6,120,000	6,621,739		(11,931)			3.109	2.689	AO	36,469	190,271	11/10/2020	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	22,897,150	103.5370	23,425,328	22,625,000	22,858,870		(24,413)			2.956	2.788	MN	89,173	668,795	06/03/2020	05/13/2031
46659*-AB-3	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	55,000,000	105.6800	58,124,000	55,000,000	55,000,000					3.540	3.540	MN	324,500	1,947,000	11/01/2017	11/01/2027
46659*-AC-1	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	70,000,000	105.2220	73,655,400	70,000,000	70,000,000					3.640	3.640	MN	424,667	2,548,000	11/01/2017	11/01/2029
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA				1.A	141,796,000	108.2130	151,174,094	139,700,493	141,710,410		(75,640)			3.387	3.275	MON	210,296	4,915,664	12/01/2020	11/15/2040
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S				2.B PL	50,500,000	99.0160	49,508,000	50,000,000	50,493,785		(6,215)			3.974	3.891	MON	88,311	242,856	11/01/2021	02/15/2037
46673*-AA-7	JRD HLDGS-LLC				2.B Z	65,000,000	100.0000	65,000,000	65,000,000	65,000,000					3.214	3.235	MON	92,849		12/15/2021	12/15/2041
468223-AW-2	JACKSON LABORATORY SERIES 2021			1	1.E FE	30,000,000	106.2470	31,874,049	30,000,000	30,000,000					3.468	3.468	JJ	520,200	303,450	03/09/2021	07/01/2051
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	1,344,344	105.0380	1,418,017	1,350,000	1,347,354		590			3.050	3.101	AO	7,091	41,175	04/25/2016	04/29/2026
46849L-TL-5	JACKSON NATL LIFE GLOBAL SECURED				1.F FE	24,931,500	104.6710	26,167,838	25,000,000	24,946,906		6,231			3.050	3.082	JD	21,181	762,500	06/17/2019	06/21/2029
47032@-AG-6	JAMES CAMPBELL CO LLC B-SR-UNSEC			1	2.A	13,000,000	107.0930	13,922,090	13,000,000	13,000,000					4.480	4.483	JD	1,618	582,400	09/26/2014	09/30/2024
47032@-AH-4	JAMES CAMPBELL CO LLC C-SR-UNSEC			1	2.A	9,000,000	110.4670	9,942,030	9,000,000	9,000,000					4.580	4.582	JD	1,145	412,200	09/26/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL CO LLC D-SR-UNSEC			1	2.A	10,000,000	111.9750	11,197,500	10,000,000	10,000,000					4.630	4.632	JD	1,286	463,000	09/26/2014	09/30/2027
47032@-AM-3	JAMES CAMPBELL CO LLC Series 2016-b				2.A	14,000,000	106.9340	14,970,760	14,000,000	14,000,000					3.780	3.781	JD	1,470	529,200	09/30/2016	09/30/2026
47032@-AN-1	JAMES CAMPBELL CO LLC Series 2016 c				2.A	19,000,000	107.7540	20,473,260	19,000,000	19,000,000					3.830	3.831	JD	2,021	727,700	09/30/2016	09/30/2027
47032@-AQ-4	JAMES CAMPBELL CO LLC SERIES 2016-E				2.A	9,000,000	107.9110	9,711,990	9,000,000	9,000,000					3.880	3.881	JD	970	349,200	09/29/2016	09/30/2028
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK				5.B GI	6,091,160	100.0000	6,135,992	6,135,992	6,109,750		11,031			14.000	14.499	MJSD	4,707	28,735	03/31/2021	12/04/2023
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik				5.B GI	25,887,703	100.0000	25,975,299	25,975,299	25,942,087		26,939			12.000	12.343	MJSD	8,540	5,308,721	09/30/2021	12/04/2022
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK				5.B GI	13,777,420	100.0000	14,076,342	14,076,342	13,876,625		28,122			12.000	12.664	MJSD	4,628	667,504	03/31/2021	03/22/2025
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK				5.B GI	10,495,352	100.0000	10,680,910	10,680,910	10,526,105		7,346			14.000	14.670	MJSD	4,097	2,139,336	09/30/2021	03/22/2026
476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	14,909,490	133.9830	20,097,463	15,000,000	14,936,375		2,628			6.400	6.446	MN	122,667	960,000	11/29/2006	05/15/2036
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	14,952,000	108.4430	16,266,504	15,000,000	14,978,576		4,757			4.300	4.339	JJ	297,417	645,000	08/11/2015	01/15/2026
47717#-AA-9	PROJECT FINANCE - POWER				3.C PL	113,995,761	92.2580	105,170,209	113,995,761	113,995,761					5.000	4.945	MJSD	15,833	5,699,788	11/15/2019	06/30/2037
478111-AC-1	JOHNS HOPKINS HEALTH SYS UNSEC			1	1.D FE	108,675,150	118.6520	130,236,521	109,763,000	108,782,934		23,215			3.837	3.894	MN	538,150	4,211,606	05/16/2017	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY SR UNSEC			1	1.C FE	53,258,050	131.8320	70,424,499	53,420,000	53,274,072		2,382			4.083	4.099	JJ	1,090,569	2,181,139	05/09/2014	07/01/2053
478160-AJ-3	JOHNSON & JOHNSON SR UNSEC				1.A FE	13,444,515	136.9440	17,117,958	12,500,000	12,935,108		(42,883)			6.950	6.369	MS	289,583	868,750	10/01/2001	09/01/2029
478160-AL-8	JOHNSON & JOHNSON SR UNSEC				1.A FE	34,984,250	127.5940	44,657,769	35,000,000	34,991,051		574			4.950	4.953	MN	221,375	1,732,500	05/19/2003	05/15/2033
478160-AN-4	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	49,744,000	144.7950	72,397,553	50,000,000	49,814,123		7,037			5.950	5.987	FA	1,123,889	2,975,000	08/13/2007	08/15/2037
478160-AT-1	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	2,550,298	144.5970	3,687,231	2,550,000	2,550,329		(12)			5.850	5.849	JJ	68,786	149,175	11/20/2008	07/15/2038
478160-AV-6	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	22,904,856	126.4900	29,598,638	23,400,000	23,019,723		12,606			4.500	4.631	MS	351,000	1,053,000	08/12/2010	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-BJ-2	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	12,976,007	123.4090	16,104,931	13,050,000	12,998,428		3,224			4.375	4.418	JD	41,234	570,938	12/02/2013	12/05/2033
478160-BU-7	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	59,567,125	114.3890	68,519,196	59,900,000	59,641,222		13,807			3.550	3.589	MS	708,817	2,126,450	03/02/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	115,459,946	117.4740	136,798,245	116,450,000	115,570,563		22,028			3.700	3.748	MS	1,436,217	4,308,650	05/04/2017	03/01/2046
478160-CS-1	JOHNSON & JOHNSON			1	1.A FE	24,282,685	92.2460	22,600,365	24,500,000	24,289,675		5,176			2.250	2.291	MS	183,750	560,438	08/20/2020	09/01/2050
48121@-AA-9	JRD HLDGS-LLC A-SR			1	2.B PL	2,857,143	101.0870	2,888,200	2,857,143	2,857,143					4.040	4.042	AO	19,238	115,429	04/30/2012	04/30/2022
48121@-AB-7	JRD HLDGS-LLC B-SR			1	2.B PL	29,999,999	107.1920	32,157,599	29,999,999	29,999,999					4.650	4.653	AO	232,500	1,395,000	04/30/2012	04/30/2027
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC			1	2.B PL	6,420,000	103.0790	6,617,672	6,420,000	6,420,000					4.130	4.130	MS	69,233	265,146	03/27/2014	03/27/2024
48121@-AQ-4	JRD HOLDINGS, LLC				2.B PL	25,000,000	98.0460	24,511,500	25,000,000	25,000,000					2.980	2.980	AO	159,347		10/14/2021	10/14/2036
48123V-AF-9	J2 GLOBAL SERIES 144A			1	3.C FE	14,103,000	102.5640	14,464,601	14,103,000	14,103,000					4.625	4.625	AO	137,700	666,759	10/02/2020	10/15/2030
48250N-AC-9	KFC HLD/PIZZA HUT/TACO CO.GUARNT			2	3.B FE	7,200,000	103.3750	7,443,000	7,200,000	7,200,000					4.750	4.750	JD	28,500	342,000	06/12/2017	06/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO.GUARNT			1	1.D FE	128,256,187	123.2740	159,621,220	129,485,000	128,361,861		24,485			4.150	4.206	MN	895,605	5,373,628	04/25/2017	05/01/2047
485134-BH-2	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	8,946,114	132.8010	11,952,084	9,000,000	8,963,415		1,641			6.050	6.094	MN	69,575	544,500	05/23/2006	11/15/2035
485134-BM-1	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	24,833,150	130.0830	32,520,848	25,000,000	24,863,769		3,817			5.300	5.345	AO	331,250	1,325,000	09/05/2013	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	37,922,059	101.9810	38,931,395	38,175,000	38,139,403		28,583			3.150	3.230	MS	354,073	1,202,513	06/10/2013	03/15/2023
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	1.F FE	25,160,329	106.4700	26,734,733	25,110,000	25,133,674		(6,853)			3.650	3.619	FA	346,239	916,515	11/17/2016	08/15/2025
485134-BQ-2	KANSAS CITY POWER & LT SR SEC			1	1.F FE	9,723,578	119.0710	11,609,458	9,750,000	9,725,789		523			4.200	4.216	JD	18,200	409,500	06/13/2017	06/15/2047
485134-BR-0	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	7,193,736	119.1100	8,575,884	7,200,000	7,194,292		118			4.200	4.205	MS	89,040	302,400	02/26/2018	03/15/2048
485134-BS-8	KANSAS CITY POWER & LT GENL REF MORT			2	1.F FE	2,983,620	118.5290	3,555,868	3,000,000	2,984,443		303			4.125	4.157	AO	30,938	123,750	03/18/2019	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	55,925,547	116.3550	67,728,158	58,208,000	56,191,548		53,578			4.300	4.553	MN	319,821	2,502,944	07/26/2016	05/15/2043
485170-AR-5	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	18,033,137	103.9520	18,763,274	18,050,000	18,045,450		2,304			3.850	3.864	MN	88,796	694,925	07/27/2016	11/15/2023
485170-AS-3	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	31,041,896	127.0010	39,528,999	31,125,000	31,050,736		1,626			4.950	4.967	FA	582,038	1,540,688	07/26/2016	08/15/2045
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	9,528,525	102.2950	10,229,467	10,000,000	9,895,253		73,165			3.000	3.792	MN	38,333	300,000	07/26/2016	05/15/2023
485170-BA-1	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	8,540,458	104.7580	8,935,895	8,530,000	8,535,027		(1,268)			3.125	3.108	JD	22,214	266,563	09/14/2016	06/01/2026
485260-BM-4	KANSAS GAS & ELECTRIC CO 1ST MORTG			1	1.F FE	14,962,050	117.9680	17,695,265	15,000,000	14,967,770		833			4.300	4.315	JJ	297,417	645,000	06/25/2014	07/15/2044
48563*-AA-6	KAR NUT PRODUCTS CO				5.B GI	27,785,610	101.6340	28,484,079	28,026,132	27,925,650		49,196			11.000	11.382	JAJO	770,719	3,125,692	10/24/2018	09/30/2023
48666*-AB-0	KCP&L GREATER MISSOURI OPS CO B-SR-UNSEC			1	2.B	40,000,000	106.5170	42,606,800	40,000,000	40,000,000					4.060	4.060	FA	613,511	1,624,000	08/16/2013	08/15/2033
487312-AD-2	KEENAN FT DETRICK ENERGY UNSEC				1.D FE	22,985,000	107.3770	24,680,603	22,985,000	22,985,000					4.166	4.166	MN	122,354	957,555	04/03/2019	11/15/2048
487836-AT-5	KELLOGG CO SR UNSEC			1	2.B FE	15,047,341	140.5880	21,088,149	15,000,000	15,027,108		(2,017)			7.450	7.422	AO	279,375	1,117,500	07/20/2001	04/01/2031
487836-BP-2	KELLOGG CO SR UNSEC			1	2.B FE	18,855,370	105.8900	19,986,663	18,875,000	18,866,106		1,923			3.250	3.262	AO	153,359	613,438	02/25/2016	04/01/2026
487836-BU-1	KELLOGG CO SR UNSEC			2	2.B FE	18,002,877	107.7340	20,577,142	19,100,000	18,335,694		112,579			3.400	4.175	MN	82,979	649,400	03/25/2019	11/15/2027
487836-BW-7	KELLOGG CO SR UNSEC			2	2.B FE	5,051,950	113.1760	5,658,780	5,000,000	5,036,092		(5,041)			4.300	4.166	MN	27,472	215,000	08/21/2018	05/15/2028
487836-BX-5	KELLOGG CO			1	2.B FE	19,014,823	97.9440	18,633,938	19,025,000	19,016,271		679			2.100	2.106	JD	33,294	399,525	06/03/2020	06/01/2030
491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	35,719,180	127.2740	45,818,487	36,000,000	35,778,113		6,760			5.125	5.176	MN	307,500	1,845,000	11/09/2010	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	16,579,760	122.0240	20,377,932	16,700,000	16,598,013		2,629			4.650	4.695	MN	99,226	776,550	11/06/2013	11/15/2043
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,722,538	105.4200	6,035,270	5,725,000	5,723,988		250			3.300	3.305	AO	47,231	188,925	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,345,560	117.8520	6,305,060	5,350,000	5,346,097		92			4.375	4.380	AO	58,516	234,063	09/21/2015	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1	1.F FE	15,198,005	104.8370	15,777,933	15,050,000	15,192,888		(3,813)			3.300	3.247	JD	41,388	496,650	05/28/2020	06/01/2050
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC				1.C	25,000,000	103.0960	25,774,000	25,000,000	25,000,000					3.312	3.286	APR	588,800	828,000	04/13/2020	12/15/2041
49306C-AB-7	KEY BANK NA SUBORD				2.A FE	2,098,680	125.8070	5,032,292	4,000,000	2,842,803		113,768			6.950	14.213	FA	115,833	278,000	09/30/2008	02/01/2028
49326E-EJ-8	KEYCORP SERIES MTN				2.A FE	4,933,100	102.3850	5,119,238	5,000,000	4,943,402		6,483			2.550	2.713	AO	31,875	127,500	05/28/2020	10/01/2029
49327M-2K-9	KEY BANK NA SR UNSEC				1.G FE	49,881,500	106.3360	53,168,043	50,000,000	49,955,076		12,227			3.300	3.328	JD	137,500	1,650,000	05/27/2015	06/01/2025
49327V-2A-1	KEY BANK NA SUBORD				2.A FE	19,951,200	106.5040	21,300,885	20,000,000	19,976,558		4,876			3.400	3.429	MN	77,444	680,000	05/17/2016	05/20/2026
49337W-AH-3	NATIONAL GRID USA SR UNSEC			1	2.B FE	18,157,660	117.5720	19,987,302	17,000,000	17,644,415		(41,576)			5.875	5.416	AO	249,688	998,750	06/17/2003	04/01/2033
49337W-AJ-9	NATIONAL GRID USA SR UNSEC			1	2.B FE	15,000,000	123.6490	18,547,286	15,000,000	15,000,000					5.803	5.803	AO	217,613	870,450	03/29/2005	04/01/2035
49427R-AK-8	KILROY REALTY LP CO.GUARNT			1	2.B FE	1,698,692	112.1790	1,912,653	1,705,000	1,700,499		490			4.250	4.291	FA	27,375	72,463	03/22/2018	08/15/2029
49427R-AL-6	KILROY REALTY LP CO.GUARNT			1	2.B FE	29,018,913	108.9070	31,681,158	29,090,000	29,060,932		6,199			4.375	4.402	AO	318,172	1,272,688	10/14/2016	10/01/2025
49427R-AM-4	KILROY REALTY LP CO.GUARNT			1	2.B FE	12,633,555	104.7190	13,246,979	12,650,000	12,642,607		2,338			3.450	3.471	JD	19,397	436,425	11/27/2017	12/15/2024
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2.B FE	27,797,886	114.2380	31,872,316	27,900,000	27,824,867		8,911			4.750	4.796	JD	58,900	1,325,250	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO.GUARNT				2.B FE	14,834,110	103.0460	16,117,488	15,641,000	14,957,030		70,804			3.050	3.676	FA	180,219	477,051	05/01/2020	02/15/2030
49427R-AQ-5	KILROY REALTY LP			1	2.B FE	19,872,800	96.7160	19,343,127	20,000,000	19,884,944		9,073			2.500	2.561	MN	63,889	500,000	08/03/2020	11/15/2032
49427R-C*-1	KILROY REALTY CORP SR-UNSEC				2.B	65,000,000	110.0270	71,517,550	65,000,000	65,000,000					4.270	4.271	AO	562,810	2,775,500	04/28/2020	01/31/2031
494368-BC-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	9,989,267	151.0590	15,257,006	10,100,000	10,017,401		2,932			6.625	6.710	FA	278,802	669,125	11/20/2008	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	19,784,060	134.7730	26,954,628	20,000,000	19,828,069		5,029			5.300	5.372	MS	353,333	1,060,000	02/07/2011	03/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-BH-5	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	13,124,760	100.3500	13,296,427	13,250,000	13,247,723		13,828			2.400	2.507	MS	106,000	318,000	02/06/2012	03/01/2022
494368-BL-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	14,316,000	110.2380	16,535,627	15,000,000	14,438,391		16,412			3.700	3.961	JD	46,250	555,000	05/20/2013	06/01/2043
494368-BR-3	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	30,210,076	106.2090	32,223,896	30,340,000	30,288,406		13,261			3.050	3.100	FA	349,584	925,370	08/19/2015	08/15/2025
494368-BV-4	KIMBERLY CLARK CORP			2	1.F FE	11,274,700	109.1840	10,918,371	10,000,000	11,218,029		(36,391)			3.200	2.522	JJ	134,222	320,000	06/03/2020	07/30/2046
494368-CA-9	KIMBERLY CLARK CORP			1	1.F FE	10,185,000	102.5100	10,250,995	10,000,000	10,184,080		(920)			2.875	2.779	FA	115,000		09/30/2021	02/07/2050
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	2,298,229	107.7490	2,478,230	2,300,000	2,298,504		157			3.100	3.109	MS	18,815	71,300	03/24/2020	03/26/2030
494368-CD-3	KIMBERLY CLARK CORP			1	1.F FE	24,896,500	99.4790	24,869,756	25,000,000	24,898,055		1,555			2.000	2.046	MN	81,944		10/28/2021	11/02/2031
49446R-AK-5	KIMCO REALTY CORP SR UNSEC			1	2.A FE	7,411,575	102.4850	7,686,410	7,500,000	7,478,216		14,799			3.125	3.337	JD	19,531	234,375	03/21/2017	06/01/2023
49446R-AN-9	KIMCO REALTY CORP SR UNSEC			1	2.A FE	10,279,517	101.8260	10,539,030	10,350,000	10,340,766		10,771			3.400	3.510	MN	58,650	351,900	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2.A FE	20,750,237	103.9380	22,601,238	21,745,000	21,120,593		116,872			2.800	3.453	AO	152,215	608,860	06/18/2020	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP SR UNSEC			1	2.A FE	24,629,627	112.6380	27,962,468	24,825,000	24,649,039		3,960			4.125	4.171	JD	85,336	1,024,031	11/01/2016	12/01/2046
49446R-AS-8	KIMCO REALTY CORP SR UNSEC			2	2.A FE	15,158,274	108.1980	16,662,515	15,400,000	15,274,582		16,059			3.800	3.944	AO	146,300	585,200	06/19/2020	04/01/2027
49446R-AT-6	KIMCO REALTY CORP SR UNSEC			1	2.A FE	8,432,361	119.0330	10,058,250	8,450,000	8,434,386		320			4.450	4.462	MS	125,342	376,025	10/24/2017	09/01/2047
49446R-AW-9	KIMCO REALTY CORP			1	2.A FE	29,862,900	101.4880	30,446,481	30,000,000	29,881,829		12,976			2.700	2.751	AO	202,500	985,500	07/07/2020	10/01/2030
49446R-AX-7	KIMCO REALTY CORP			1	2.A FE	10,844,900	98.9630	10,885,906	11,000,000	10,868,448		19,855			1.900	2.108	MS	69,667	213,064	10/22/2020	03/01/2028
494550-BJ-4	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	25,977,640	100.5540	26,144,036	26,000,000	25,999,587		2,493			4.150	4.160	MS	359,667	1,079,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	34,827,800	123.0620	43,071,851	35,000,000	34,859,804		3,813			5.625	5.659	MS	656,250	1,968,750	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	14,972,100	101.3410	15,201,118	15,000,000	14,997,860		3,129			3.950	3.972	MS	197,500	592,500	03/07/2012	09/01/2022
494550-BM-7	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	19,919,600	102.1180	20,423,560	20,000,000	19,989,961		8,629			3.450	3.496	FA	260,667	690,000	08/08/2012	02/15/2023
494550-BN-5	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	9,930,800	115.9750	11,597,500	10,000,000	9,942,753		1,551			5.000	5.045	FA	188,889	500,000	08/08/2012	08/15/2042
494550-BS-4	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	14,955,900	105.1920	15,778,730	15,000,000	14,989,637		4,665			4.150	4.185	FA	259,375	622,500	07/29/2013	02/01/2024
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC				5.B GI	0.0000						89,983			13.750	0.000	MJSD		(338)	09/30/2020	12/29/2023
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI			1	3.A FE	11,400,000	108.0140	12,313,617	11,400,000	11,400,000					3.875	3.875	MN	56,446	441,750	01/19/2021	05/15/2027
501044-CS-8	KROGER CO SR UNSEC			1	2.A FE	11,994,960	103.8700	12,464,351	12,000,000	11,999,083		551			3.850	3.855	FA	192,500	462,000	07/18/2013	08/01/2023
501044-DC-2	KROGER CO SR UNSEC			1	2.A FE	14,565,398	107.0030	15,622,376	14,600,000	14,584,549		3,459			3.500	3.528	FA	212,917	511,000	01/08/2016	02/01/2026
501044-DJ-7	KROGER CO SR UNSEC			1	2.A FE	21,437,345	109.1480	23,412,224	21,450,000	21,442,466		1,194			3.700	3.707	FA	330,688	793,650	07/17/2017	08/01/2027
501044-DL-2	KROGER CO SR UNSEC			2	2.A FE	16,948,559	115.1710	19,636,736	17,050,000	16,974,024		8,964			4.500	4.575	JJ	353,788	767,250	01/11/2019	01/15/2029
501044-DP-3	KROGER CO			1	2.B FE	4,514,597	99.6050	4,507,111	4,525,000	4,516,187		953			2.200	2.226	MN	16,592	99,550	04/21/2020	05/01/2030
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A			1	4.C FE	5,038,750	98.7830	4,840,367	4,900,000	5,014,108		(24,497)			5.000	4.356	JD	681	250,444	02/19/2021	12/31/2026
50168Q-AC-9	LABL INC SERIES 144A			1	4.C FE	6,056,680	103.0630	6,183,750	6,000,000	6,054,862		(1,818)			5.875	5.648	MN	60,708		10/26/2021	11/01/2028
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A			1	4.B FE	10,138,113	102.7680	10,276,800	10,000,000	10,132,631		(5,483)			4.875	4.535	MN	81,250	249,167	10/18/2021	05/01/2029
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB				6. *	0.0000			27,143,602				3,503,278		15.000	0.000	MJSD		2,616,766	08/31/2021	01/31/2022
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC				5.B GI	71,394,741	87.6700	63,411,561	72,329,829	71,453,001		39,714			13.500	14.092	MJSD	27,124	12,527,047	09/30/2021	12/20/2024
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A			1	3.B FE	17,057,000	102.3750	17,462,104	17,057,000	17,057,000					4.000	4.000	MS	200,894	341,140	03/04/2021	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A			1	3.B FE	14,300,000	102.2890	14,627,256	14,300,000	14,300,000					4.375	4.375	MN	79,941	307,599	05/10/2021	05/15/2031
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik				5.B GI	19,983,706	0.0000		20,233,706	20,172,517		79,406			14.000	13.834	MAY	1,872,742	1,613,143	05/08/2021	08/08/2022
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	1,770,225	103.1060	1,830,137	1,775,000	1,771,126		427			2.900	2.931	JD	2,288	51,475	11/13/2019	12/15/2029
502431-AK-5	L3HARRIS TECH INC			1	2.B FE	22,582,240	105.7680	23,110,281	21,850,000	22,273,528		(187,035)			3.950	3.016	MN	79,115	863,075	05/01/2020	05/28/2024
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	6,096,822	108.7450	6,361,568	5,850,000	6,037,024		(36,348)			3.850	3.115	JD	10,010	225,225	05/01/2020	12/15/2026
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	84,625,057	112.2410	87,548,330	78,000,000	83,356,542		(769,427)			4.400	3.172	JD	152,533	3,432,000	05/01/2020	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	33,805,700	95.4430	33,404,931	35,000,000	33,848,684		42,984			1.800	2.203	JJ	290,500	57,500	10/21/2021	01/15/2031
50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC				2.A PL	48,000,000	100.8600	48,412,800	48,000,000	48,000,000					3.360	3.360	JD	4,480	1,391,040	06/30/2020	06/30/2045
50512#-AB-8	LA STADIUM FINANCE CO LLC				2.A PL	22,000,000	110.0340	24,207,480	22,000,000	22,000,000					4.210	4.210	MS	234,123	926,200	04/13/2017	03/31/2032
50512#-AF-9	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	21,000,000	106.6150	22,389,150	21,000,000	21,000,000					3.900	3.899	MS	207,025	819,000	05/21/2020	03/31/2028
50512#-AG-7	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	19,000,000	107.1810	20,364,390	19,000,000	19,000,000					4.000	4.000	MS	192,111	760,000	05/21/2020	03/31/2030
50512#-AH-5	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	20,000,000	107.9180	21,583,600	20,000,000	20,000,000					4.100	4.100	MS	207,278	820,000	05/21/2020	03/31/2032
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2.B FE	41,201,337	105.5600	43,728,218	41,425,000	41,341,425		24,920			3.600	3.669	FA	621,375	1,491,300	10/27/2015	02/01/2025
50540R-AY-8	LABORATORY CORP OF AMER			1	2.B FE	30,043,700	101.5170	30,455,189	30,000,000	30,045,407		1,707			2.700	2.680	JD	67,500	416,250	10/01/2021	06/01/2031
505588-BJ-1	LACLEDE GAS CO 1ST MORTG			1	1.F FE	35,812,335	102.8830	37,156,130	36,115,000	36,058,202		33,441			3.400	3.501	FA	463,877	1,227,910	09/04/2013	08/15/2023
505588-BK-8	LACLEDE GAS CO 1ST MORTG			1	1.F FE	13,763,161	115.6560	16,018,332	13,850,000	13,776,908		1,926			4.625	4.664	FA	241,990	640,563	08/06/2013	08/15/2043
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO.GUARNT			1	2.B FE	20,301,628	106.8960	21,529,823	20,141,000	20,222,313		(16,506)			3.500	3.402	MS	193,857	704,935	10/27/2016	09/22/2026
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	1.G FE	2,245,928	111.9690	2,519,301	2,250,000	2,246,939		360			4.000	4.022	MS	26,500	90,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1	1.G FE	7,001,818	98.3390	6,908,314	7,025,000	7,005,390		2,116			1.900	1.936	JD	5,932	133,475	04/30/2020	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
513075-BR-1	LAMAR MEDIA CORP SERIES WI			1	3.C FE	4,050,000	100.2500	4,060,125	4,050,000	4,050,000					3.750	3.745	JJ	70,031	151,875	10/15/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP SERIES WI			1	3.B FE	6,621,847	101.4500	6,695,700	6,600,000	6,618,857		(2,749)			4.000	3.947	JD	11,733	264,000	10/15/2020	02/15/2030
513075-BZ-3	LAMAR MEDIA CORP SERIES WI			1	3.C FE	4,160,000	97.3800	4,051,008	4,160,000	4,160,000					3.625	3.625	AO	31,836	75,400	09/01/2021	01/15/2031
513272-AE-4	LAMB WESTON HLD SERIES 144A			1	3.C FE	45,000,000	103.1270	46,407,150	45,000,000	45,000,000					4.375	4.375	JJ	289,844		10/19/2021	01/31/2032
521865-AY-1	LEAR CORP SR UNSEC			1	2.B FE	21,139,630	109.0030	23,154,502	21,242,000	21,179,713		9,590			3.800	3.858	MS	237,674	807,196	09/14/2017	09/15/2027
521865-BC-8	LEAR CORP			1	2.B FE	19,158,144	98.4830	18,908,746	19,200,000	19,158,360		216			2.600	2.624	JJ	73,493		11/04/2021	01/15/2032
524660-AW-7	LEGGETT & PLATT INC SR UNSEC			1	2.B FE	14,756,488	101.0440	14,954,453	14,800,000	14,796,843		4,942			3.400	3.435	FA	190,098	503,200	08/08/2012	08/15/2022
524660-AX-5	LEGGETT & PLATT INC SR UNSEC			1	2.B FE	24,939,700	104.9480	26,236,994	25,000,000	24,980,368		6,355			3.800	3.829	MN	121,389	950,000	11/07/2014	11/15/2024
524660-AZ-0	LEGGETT & PLATT INC SR UNSEC			2	2.B FE	24,393,914	111.9280	27,472,650	24,545,000	24,427,349		12,272			4.400	4.470	MS	317,994	1,079,980	03/07/2019	03/15/2029
524901-AT-2	LEGG MASON INC SR UNSEC			1	1.F FE	28,042,683	106.3060	29,576,463	27,822,000	27,886,583		(23,805)			3.950	3.853	JJ	506,747	1,098,969	09/17/2014	07/15/2024
524ESC-R3-6	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 6.5				6. *		0.0000		10,000,000						6.500	0.000	MS			06/30/2012	02/09/2022
524ESC-UB-4	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.75			1	6. *		0.0100	1,000	10,000,000						5.750	0.000	JJ			06/30/2012	01/03/2027
524ESC-WH-9	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS ESCRO				6. *		0.0100	1,500	15,000,000						6.000	0.000	MS			06/30/2012	05/03/2032
525ESC-13-3	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.5500	27,500	5,000,000						4.500	0.000	JJ		18,054	12/16/2013	07/26/2042
525ESC-1H-2	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC				6. *		0.5500	82,500	15,000,000						5.500	2.686.424	AO		55,158	04/17/2012	04/04/2046
525ESC-1L-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75				6. *		0.5500	27,500	5,000,000						5.750	1.237.557	AO		18,346	04/17/2012	04/25/2042
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07				6. *		0.5500	27,500	5,000,000						0.000	0.000	JAJO		18,033	12/16/2013	04/18/2042
525ESC-3F-4	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.5500	137,500	25,000,000						6.625	0.000	JJ		90,664	04/17/2012	01/18/2042
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87				6. *		0.5500	220,000	40,000,000						5.875	0.000	MN		146,367	04/17/2012	11/17/2042
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8				6. *		0.5500	82,500	15,000,000						4.800	1.486.947	MS		55,140	04/17/2012	03/13/2044
526057-BV-5	LENNAR CORP CO.GUARNT			1	2.C FE	17,055,000	109.4060	18,598,935	17,000,000	17,023,153		(6,655)			4.750	4.703	MN	69,535	807,500	10/21/2016	05/30/2025
526057-BW-3	LENNAR CORP CO.GUARNT			1	2.C FE	8,240,000	106.0160	8,481,264	8,000,000	8,066,612		(36,628)			4.875	4.366	JD	17,333	390,000	11/02/2016	12/15/2023
526057-BZ-6	LENNAR CORP CO.GUARNT			1	2.C FE	20,000,000	106.2180	21,243,600	20,000,000	20,000,000					4.500	4.499	AO	152,500	900,000	04/19/2017	04/30/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	9,968,900	101.1350	10,113,480	10,000,000	9,998,707		3,790			4.950	4.990	MN	82,500	495,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	45,399,990	104.4470	47,907,828	45,868,000	45,785,798		53,527			4.250	4.379	JD	86,640	1,949,390	10/31/2013	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	64,796,050	123.0710	79,996,446	65,000,000	64,825,085		4,160			4.850	4.870	FA	1,313,542	3,152,500	10/28/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	26,867,286	114.9100	31,349,791	27,282,000	26,969,109		36,356			4.569	4.762	FA	519,381	1,246,515	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP INC CO.GUARNT			2	2.B FE	9,059,213	118.5980	10,733,157	9,050,000	9,058,834		(173)			4.500	4.494	JD	18,100	407,250	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	21,815,402	110.6870	21,362,498	19,300,000	21,741,509		(51,980)			3.951	3.262	AO	160,981	762,543	08/12/2020	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	40,033,700	109.7900	43,916,063	40,000,000	40,033,453		(372)			3.950	3.946	MN	201,889	1,580,000	04/28/2020	05/15/2060
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1 SERIES E				2.A	80,000,000	107.7280	86,182,400	80,000,000	80,000,000					3.940	3.939	AO	534,089	3,152,000	03/24/2017	04/30/2027
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	27,421,350	95.3340	26,216,835	27,500,000	27,432,902		9,701			2.050	2.081	MS	165,993	551,222	09/18/2020	09/15/2030
53227J-AC-8	LIFESTORAGE LP			1	2.B FE	14,701,900	98.2180	14,732,726	15,000,000	14,707,587		5,687			2.200	2.448	AO	69,667		10/26/2021	10/15/2030
53227J-AD-6	LIFE STORAGE LP			1	2.B FE	29,729,087	98.2920	29,487,462	30,000,000	29,734,739		5,652			2.400	2.502	AO	168,000		09/28/2021	10/15/2031
532457-AM-0	ELI LILLY & CO SR UNSEC				1.F FE	5,130,000	118.5410	5,927,064	5,000,000	5,033,249		(8,368)			7.125	6.903	JD	29,688	356,250	12/12/2000	06/01/2025
532457-AP-3	ELI LILLY & CO SR UNSEC			1	1.F FE	14,141,860	146.2750	20,478,490	14,000,000	14,093,717		(4,165)			6.770	6.694	JJ	473,900	947,800	07/26/2002	01/01/2036
532457-AZ-1	ELI LILLY & CO SR UNSEC			1	1.F FE	29,845,200	118.6730	35,601,971	30,000,000	29,942,418		9,317			5.500	5.543	MS	485,833	1,650,000	03/07/2007	03/15/2027
532457-BA-5	ELI LILLY & CO SR UNSEC			1	1.F FE	14,906,700	136.3730	20,455,997	15,000,000	14,934,552		2,676			5.550	5.593	MS	245,125	832,500	03/07/2007	03/15/2037
532457-BC-1	ELI LILLY & CO SR UNSEC			1	1.F FE	15,347,945	138.7350	21,503,929	15,500,000	15,385,385		4,222			5.950	6.023	MN	117,843	922,250	03/03/2009	11/15/2037
532457-BJ-6	ELI LILLY & CO SR UNSEC			1	1.F FE	18,854,915	115.4500	22,050,945	19,100,000	18,888,908		5,565			3.700	3.772	MS	235,567	706,700	03/09/2015	03/01/2045
532457-BR-8	ELI LILLY & CO SR UNSEC			1	1.F FE	5,495,110	121.0620	6,688,678	5,525,000	5,497,796		612			3.950	3.981	MN	27,886	218,238	05/04/2017	05/15/2047
532457-BT-4	ELI LILLY & CO SR UNSEC			2	1.F FE	29,831,700	120.9230	36,276,914	30,000,000	29,841,337		3,191			3.950	3.982	MS	348,917	1,185,000	02/20/2019	03/15/2049
532457-BY-3	ELI LILLY & CO			2	1.F FE	99,609,000	91.4620	91,461,898	100,000,000	99,624,739		9,339			2.250	2.268	MN	287,500	2,250,000	04/24/2020	05/15/2050
534187-AR-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	1,484,871	135.4340	4,774,032	3,525,000	1,707,367		35,590			6.150	15.019	AO	50,584	216,788	03/31/2009	04/07/2036
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	21,306,843	104.8290	22,616,918	21,575,000	21,522,479		29,893			4.000	4.153	MS	287,667	863,000	09/05/2013	09/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534187-BE-8	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	19,793,280	106.1140	21,037,128	19,825,000	19,813,729		3,299			3.350	3.369	MS	206,621	664,138	03/04/2015	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	8,614,823	108.4340	9,352,449	8,625,000	8,619,486		1,065			3.625	3.640	MS	94,665	312,656	12/05/2016	12/12/2026
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	28,839,568	119.9880	33,686,616	28,075,000	28,845,515		(1,723)			4.350	4.165	MS	407,088	1,003,763	10/20/2021	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	12,252,489	109.7100	13,168,518	12,003,000	12,183,323		(27,015)			3.800	3.516	JD	38,010	456,114	05/07/2019	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2.A FE	16,108,230	103.9870	16,767,923	16,125,000	16,111,368		1,475			3.050	3.062	JJ	226,780	491,813	08/12/2019	01/15/2030
53621@-AK-2	LION INDUSTRIAL PROP-L.P. A-SR-UNSEC				2.A	15,000,000	105.2240	15,783,600	15,000,000	15,000,000					3.700	3.700	MN	70,917	555,000	11/15/2017	11/15/2027
53621@-AL-0	LION INDUSTRIAL PROP-L.P. B-SR-UNSEC				2.A	40,000,000	106.2580	42,503,200	40,000,000	40,000,000					3.700	3.700	JJ	678,333	1,480,000	01/16/2018	01/16/2028
53621@-AP-1	LION INDUSTRIAL PROP-L.P. SR-UNSEC				2.A	40,000,000	111.5140	44,605,600	40,000,000	40,000,000					4.520	4.520	MS	577,556	1,808,000	09/06/2018	09/06/2030
53700B-C@-1	LITTELFUSE-INC B-SR-UNSEC				2.C	12,000,000	105.1770	12,621,240	12,000,000	12,000,000					3.780	3.780	FA	171,360	453,600	01/16/2018	02/15/2030
53803X-AV-1	LIVE NATION ENTERTAINMEN SERIES 144A			1	4.A FE	27,037,375	109.3750	28,136,719	25,725,000	26,761,674		(233,594)			6.500	5.346	MN	213,660	1,672,125	10/23/2020	05/15/2027
53983D-BD-0	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	2,044,930	114.3110	2,629,152	2,300,000	2,074,465		5,455			3.800	4.485	MS	29,133	87,400	12/23/2015	03/01/2045
53983D-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	31,309,936	108.2500	33,773,892	31,200,000	31,254,539		(14,592)			3.550	3.496	JJ	510,727	1,107,600	11/21/2016	01/15/2026
53983D-BN-8	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	155,436,692	123.5520	191,224,606	154,773,000	155,402,800		(10,694)			4.090	4.066	MS	1,863,897	6,330,216	10/30/2017	09/15/2052
53983D-BQ-1	LOCKHEED MARTIN CORP			1	1.G FE	35,232,576	99.6700	33,669,591	33,781,000	35,207,106		(25,169)			2.800	2.586	JD	42,039	734,468	09/21/2021	06/15/2050
54233*-AE-6	LONE STAR TRANSMISSION-LLC E-SR-SEC			1	1.F PL	55,000,000	118.8550	65,370,250	55,000,000	55,000,000					4.420	4.420	JD	108,044	2,431,000	07/17/2014	06/15/2044
54233*-AF-3	LONE STAR TRANSMISSION-LLC F-SR-UNSEC				1.G	50,000,000	101.9280	50,964,000	50,000,000	50,000,000					3.440	3.440	JD	76,444	1,720,000	12/12/2019	12/15/2049
543859-AH-5	LOCKHEED MARTIN CORP SR UNSEC				1.G FE	12,325,478	109.8250	11,614,013	10,575,000	10,812,793		(129,805)			7.000	5.595	MS	217,963	740,250	03/10/2004	09/15/2023
54400#-AE-9	LORD-ABBETT & CO. LLC SR-UNSEC				2.A	50,000,000	108.1690	54,084,500	50,000,000	50,000,000					4.100	4.100	MS	592,222	2,050,000	08/12/2015	09/17/2025
546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	50,750,363	125.9420	64,230,642	51,000,000	50,803,631		5,991			5.125	5.157	MN	333,979	2,613,750	11/10/2010	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	13,154,600	121.9160	16,153,865	13,250,000	13,169,082		2,086			4.650	4.695	MN	78,727	616,125	11/06/2013	11/15/2043
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	7,596,732	105.7050	8,033,563	7,600,000	7,598,657		332			3.300	3.305	AO	62,700	250,800	09/21/2015	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	8,318,090	115.8410	9,643,752	8,325,000	8,318,926		143			4.375	4.380	AO	91,055	364,219	09/21/2015	10/01/2045
548661-DH-7	LOWE'S COS INC SR UNSEC			1	2.A FE	19,991,921	106.4260	21,391,679	20,100,000	20,055,635		11,058			3.375	3.439	MS	199,744	678,375	09/15/2015	09/15/2025
548661-DN-4	LOWE'S COS INC SR UNSEC			1	2.A FE	39,812,072	109.6130	43,900,011	40,050,000	39,839,404		5,255			3.700	3.733	AO	312,835	1,481,850	04/12/2016	04/15/2046
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2.A FE	23,217,218	109.6280	25,488,593	23,250,000	23,225,059		2,950			3.650	3.667	AO	202,727	848,625	04/03/2019	04/05/2029
548661-DU-8	LOWE S COS INC			1	2.A FE	14,529,628	116.0800	16,947,710	14,600,000	14,540,176		5,824			4.500	4.560	AO	138,700	657,000	03/24/2020	04/15/2030
548661-DY-0	LOWE'S COS INC			1	2.A FE	19,043,000	95.0090	19,001,754	20,000,000	19,064,178		21,178			1.700	2.291	AO	71,778	170,000	10/08/2021	10/15/2030
548661-DZ-7	LOWE'S COS INC			1	2.A FE	9,190,984	98.6200	9,073,028	9,200,000	9,191,173		168			3.000	3.005	AO	58,267	270,633	10/07/2020	10/15/2050
548661-EA-1	LOWE S COS INC			1	2.A FE	26,456,960	102.3110	26,600,761	26,000,000	26,442,233		(14,727)			2.625	2.411	AO	170,625	343,146	08/31/2021	04/01/2031
548661-EE-3	LOWE S COS INC			1	2.A FE	19,980,405	97.5680	19,513,654	20,000,000	19,980,585		180			2.800	2.806	MS	157,111		09/16/2021	09/15/2041
548668-AB-4	LOWES HOME CENTERS INC LEASE- SUB-SEC				2.A Z	5,669,158	108.6530	6,901,572	6,351,939	5,700,680		31,522			4.154	5.585	MON	11,727	65,965	05/14/2021	09/15/2031
55279H-AK-6	MANUF & TRADERS TRUST CO SR UNSEC			1	1.G FE	7,966,068	104.4600	8,330,671	7,975,000	7,971,953		927			2.900	2.913	FA	93,152	231,275	02/03/2015	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO SUBORD				1.G FE	8,971,949	106.7840	9,583,842	8,975,000	8,973,157		292			3.400	3.404	FA	113,584	305,150	08/14/2017	08/17/2027
55303X-AB-1	MGM GROWTH/MGM FINANCE CO.GUARNT			2	3.C FE	19,484,081	107.5000	21,500,000	20,000,000	19,681,088		58,569			4.500	4.883	MS	300,000	900,000	08/02/2018	09/01/2026
55303X-AC-9	MGM GROWTH/MGM FINANCE CO.GUARNT			2	3.C FE	8,190,386	106.8720	8,549,760	8,000,000	8,070,569		(31,094)			5.625	5.176	MN	75,000	450,000	12/17/2018	05/01/2024
55303X-AF-2	MGM GROWTH/MGM FINANCE CO.GUARNT			1	3.C FE	7,843,750	108.0000	8,856,000	8,200,000	7,951,942		33,521			4.500	5.080	JJ	170,150	369,000	07/17/2018	01/15/2028
55336V-AG-5	MPLX LP SR UNSEC			2	2.B FE	15,711,000	108.5400	16,280,934	15,000,000	15,276,630		(95,961)			4.875	4.139	JD	60,938	731,250	02/01/2017	12/01/2024
55336V-AK-6	MPLX LP SR UNSEC			2	2.B FE	14,201,387	109.4080	15,563,238	14,225,000	14,211,888		2,235			4.125	4.145	MS	195,594	586,781	02/07/2017	03/01/2027
55336V-AL-4	MPLX LP SR UNSEC			2	2.B FE	8,813,230	122.4260	10,865,333	8,875,000	8,818,345		1,067			5.200	5.246	MS	153,833	461,500	02/07/2017	03/01/2047
55336V-BQ-2	MPLX LP			1	2.B FE	4,521,063	99.5430	4,504,326	4,525,000	4,521,538		384			2.650	2.660	FA	45,300	118,913	08/11/2020	08/15/2030
55342U-AH-7	MPT OPER PARTNERSP/FINL CO.GUARNT			1	3.A FE	49,763,750	104.6250	52,312,500	50,000,000	49,821,235		18,081			5.000	5.056	AO	527,778	2,500,000	05/02/2018	10/15/2027
55342U-AJ-3	MPT OPER PARTNERSP FINL			1	3.A FE	4,586,438	105.5000	4,826,625	4,575,000	4,583,934		(1,715)			4.625	4.577	FA	88,164	211,594	04/30/2020	08/01/2029
55342U-AM-6	MPT OPER PARTNERSP FINL			1	3.A FE	15,206,250	101.1250	15,168,750	15,000,000	15,181,788		(24,462)			3.500	3.282	MS	154,583	409,792	01/22/2021	03/15/2031
55384B-AB-4	MTD PRODUCTS INC.				2.C	30,000,000	103.8760	31,162,800	30,000,000	30,000,000					3.520	3.520	JJ	448,800	1,056,000	07/28/2016	07/28/2028
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC				5.B GI	0.0000	0.0000		39,155,652			(2,397,223)	2,523,260		13.700	0.000	FA	2,220,234	4,920,483	08/05/2021	02/05/2022
55880#-AA-3	MADRID BIDCO LLC SR-SEC				2.A PL	45,080,662	106.4440	47,985,660	45,080,662	45,080,662					4.520	4.546	MJSD	16,980	2,037,031	06/28/2018	12/31/2030
559080-AC-0	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	9,956,000	129.7980	12,979,763	10,000,000	9,968,127		1,193			6.400	6.433	MN	106,667	640,000	04/12/2007	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	662,488	103.5440	697,883	674,000	663,942		292			4.200	4.309	JD	2,359	28,308	09/06/2016	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	25,771,250	120.4300	30,107,589	25,000,000	25,658,358		(17,159)			5.150	4.948	AO	271,806	1,287,500	02/25/2014	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	15,658,823	103.4670	16,471,938	15,920,000	15,823,324		27,912			3.200	3.401	MS	150,002	509,440	07/02/2015	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	10,087,375	111.5970	11,271,302	10,100,000	10,093,998		1,267			5.000	5.016	MS	168,333	505,000	02/22/2016	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.A FE	7,259,007	111.1040	8,166,110	7,350,000	7,267,907		1,832			4.250	4.324	MS	91,977	312,375	09/06/2016	09/15/2046
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A			1	4.B FE	10,927,500	100.0440	10,804,752	10,800,000	10,922,292		(5,208)			5.250	4.921	MN	94,500	308,700	10/26/2021	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED			1	1.B FE	27,713,286	106.7350	28,663,587	26,855,000	27,345,560		(38,699)			3.300	2.925	MS	248,633	886,215	02/27/2013	03/20/2032
56081#-BP-4	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	8,500,000	110.1440	9,362,240	8,500,000	8,500,000					4.010	4.010	JD	19,883	340,850	06/11/2018	12/10/2038
56081#-BS-8	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	12,000,000	108.1280	12,975,360	12,000,000	12,000,000					3.870	3.870	JD	28,380	464,400	08/12/2019	12/10/2039
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	5,250,000	105.8780	5,558,595	5,250,000	5,250,000					3.640	3.640	JD	11,148	191,100	07/10/2019	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	14,598,253	104.8670	15,308,750	14,598,253	14,598,253					3.610	3.610	JD	30,741	526,997	07/10/2019	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	9,750,000	105.9080	10,326,030	9,750,000	9,750,000					3.640	3.640	JD	20,703	354,900	10/10/2019	12/10/2043
56081*-AF-1	MAJOR LEAGUE BASEBALL FACILITY SR-UNSEC				1.G FE	39,000,000	107.8180	42,049,020	39,000,000	39,000,000					3.650	3.650	JD	83,038	1,423,500	06/10/2020	12/10/2030
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY				1.G FE	21,900,000	102.4200	22,429,980	21,900,000	21,900,000					3.230	3.084	JD	41,263	353,685	06/10/2021	12/10/2041
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A			1	2.A FE	57,109,000	102.9660	58,690,371	57,000,000	57,108,430		(570)			4.161	4.150	FA	500,707		10/21/2021	08/15/2051
565849-AB-2	MARATHON OIL CORP SR UNSEC			1	2.C FE	2,331,700	128.8060	2,576,125	2,000,000	2,184,260		(13,085)			6.800	5.602	MS	40,044	136,000	02/17/2005	03/15/2032
565849-AE-6	MARATHON OIL CORP SR UNSEC			1	2.C FE	34,947,180	130.6580	44,521,766	34,075,000	34,720,555		(23,521)			6.600	6.406	AO	562,238	2,248,950	03/29/2010	10/01/2037
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	27,807,929	105.1360	29,280,390	27,850,000	27,838,876		3,076			3.625	3.638	MS	297,260	1,009,563	09/30/2016	09/15/2024
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	10,281,648	117.6810	12,238,815	10,400,000	10,297,337		2,450			4.750	4.822	MS	145,456	494,000	09/02/2014	09/15/2044
56585A-BC-5	MARATHON PETROLEUM CORP SR UNSEC			2	2.B FE	48,938,243	113.8050	53,488,515	47,000,000	48,318,863		(246,264)			5.125	4.458	JD	107,056	2,408,750	05/22/2019	12/15/2026
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC				4.B IF	11,156,162	91.3800	10,404,675	11,386,162	11,201,721		26,553			11.250	11.871	MJSD	3,558	1,295,062	09/30/2021	09/02/2026
570535-AG-9	MARKEL CORP SR UNSEC				2.B FE	3,893,344	138.0330	6,791,225	4,920,000	4,135,148		31,124			7.350	9.552	FA	136,612	361,620	06/16/2009	08/15/2034
570535-AK-0	MARKEL CORP SR UNSEC			1	2.B FE	9,311,199	102.0430	9,515,520	9,325,000	9,324,138		1,662			4.900	4.919	JJ	228,463	456,925	06/27/2012	07/01/2022
570535-AP-9	MARKEL CORP SR UNSEC			1	2.B FE	28,075,077	121.5550	32,777,226	26,965,000	27,961,432		(27,537)			5.000	4.720	MS	340,808	1,348,250	10/18/2017	03/30/2043
570535-AQ-7	MARKEL CORP SR UNSEC			1	2.B FE	28,174,063	126.7060	34,818,845	27,480,000	28,113,759		(14,159)			5.000	4.835	AO	328,233	1,374,000	06/02/2017	04/05/2046
570535-AR-5	MARKEL CORP SR UNSEC			1	2.B FE	33,948,164	107.0130	36,448,758	34,060,000	33,989,925		10,634			3.500	3.539	MN	198,683	1,192,100	11/29/2017	11/01/2027
570535-AS-3	MARKEL CORP SR UNSEC			1	2.B FE	19,683,101	115.8160	22,815,814	19,700,000	19,684,381		301			4.300	4.305	MN	141,183	847,100	12/04/2017	11/01/2047
570535-AX-2	MARKEL CORP			1	2.B FE	82,107,358	103.0880	83,171,577	80,680,000	82,100,768		(6,590)			3.450	3.354	MN	417,519	1,391,730	09/30/2021	05/07/2052
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik				5.B GI	17,239,537	100.0000	17,519,537	17,519,537	17,437,137		39,593			11.000	11.496	MJSD	5,353	1,876,259	09/30/2021	05/15/2023
57161T-AN-1	MARQUETTE UNIVERSITY				1.F FE	22,000,000	113.4790	24,965,403	22,000,000	22,000,000					3.841	3.841	AO	211,255	845,020	05/20/2020	10/01/2050
57169*-AT-4	MARS-INC J-SR-UNSEC			1	1.F	50,000,000	105.6930	52,846,500	50,000,000	50,000,000					3.490	3.490	AO	387,778	1,745,000	10/11/2012	10/11/2024
57169*-AU-1	MARS-INC K-SR-UNSEC			1	1.F	34,000,000	109.9020	37,366,680	34,000,000	34,000,000					3.740	3.740	AO	282,578	1,271,600	10/11/2012	10/11/2027
57169*-AZ-0	MARS-INC.				1.F	20,000,000	106.4370	21,287,400	20,000,000	20,000,000					2.970	2.970	MS	155,100	594,000	09/27/2016	09/27/2031
57169*-BA-4	MARS-INC.				1.F	36,000,000	109.1250	39,285,000	36,000,000	36,000,000					3.340	3.340	MS	313,960	1,202,400	09/27/2016	09/27/2036
57169*-BB-2	MARS-INC.				1.F	50,000,000	110.6300	55,315,000	50,000,000	50,000,000					3.570	3.570	MS	466,083	1,785,000	09/27/2016	09/27/2041
57169*-BC-0	MARS-INC.				1.F	40,000,000	114.7630	45,905,200	40,000,000	40,000,000					3.750	3.750	MS	391,667	1,500,000	09/27/2016	09/27/2046
57169*-BH-9	MARS-INC.				1.F	45,000,000	110.3600	49,662,000	45,000,000	45,000,000					3.630	3.630	MS	417,450	1,633,500	03/29/2017	03/29/2029
57169*-BK-2	MARS-INC.				1.F	45,000,000	112.4270	50,592,150	45,000,000	45,000,000					3.780	3.780	MS	434,700	1,701,000	03/29/2017	03/29/2032
57169*-BM-8	MARS-INC.				1.F	25,000,000	119.9570	29,989,250	25,000,000	25,000,000					4.270	4.270	MS	272,806	1,067,500	03/29/2017	03/29/2042
571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC				2.A FE	22,425,170	132.6270	30,504,297	23,000,000	22,635,922		20,296			5.875	6.064	FA	563,021	1,351,250	07/12/2006	08/01/2033
571748-AU-6	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	22,710,168	104.6750	23,866,007	22,800,000	22,781,370		9,866			4.050	4.098	AO	194,940	923,400	09/24/2013	10/15/2023
571748-AV-4	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	22,803,903	105.4320	24,089,118	22,848,000	22,835,902		4,709			3.500	3.523	JD	62,197	799,680	05/27/2014	06/03/2024
571748-AX-0	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	19,347,665	105.8420	20,639,115	19,500,000	19,447,423		15,285			3.500	3.590	MS	210,438	682,500	09/18/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	9,992,300	108.5010	10,850,073	10,000,000	9,996,557		744			3.750	3.759	MS	111,458	375,000	09/09/2015	03/14/2026
571748-BC-5	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	20,311,319	123.3090	25,247,575	20,475,000	20,326,572		3,177			4.350	4.398	JJ	373,583	890,663	02/22/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	1,991,880	121.3730	2,427,463	2,000,000	1,992,444		156			4.200	4.224	MS	28,000	84,000	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	25,176,595	113.9900	27,984,453	24,550,000	25,023,634		(58,332)			4.375	4.052	MS	316,252	1,074,063	03/20/2019	03/15/2029
571748-BH-4	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	699,377	124.6990	872,890	700,000	699,513		18			4.750	4.756	MS	9,790	33,250	01/08/2019	03/15/2039
571748-BN-1	MARSH & MCLENNAN COS INC			1	1.G FE	44,665,273	99.7900	44,955,504	45,050,000	44,719,530		33,156			2.250	2.342	MN	129,519	1,013,625	05/04/2020	11/15/2030
571748-BP-6	MARSH & MCLENNAN COS INC			1	2.A FE	14,382,144	100.9490	14,536,650	14,400,000	14,382,225		81			2.375	2.389	JD	21,850		12/01/2021	12/15/2031
573284-AT-3	MARTIN MARIETTA MATERIAL SR UNSEC			1	2.B FE	23,142,000	107.5470	24,950,822	23,200,000	23,162,958		5,500			3.500	3.530	JD	36,089	812,000	12/06/2017	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIAL			1	2.B FE	5,070,950	100.8850	5,044,233	5,000,000	5,069,385		(1,565)			2.500	2.307	MS	36,806		10/19/2021	03/15/2030
57456#-AA-3	MAS RNG (Senior)				2.C Z	16,692,084	100.0000	16,692,084	16,692,084	16,692,084					3.650	3.650	JD	1,692	13,539	12/23/2021	12/31/2039
57456@-AA-5	MAS RNG (Super Holdco)				2.C Z	7,349,872	100.0000	7,349,872	7,349,872	7,349,872					5.150	5.150	JD	1,051	8,412	12/23/2021	12/31/2031
574599-BQ-8	MASCO CORP			1	2.B FE	13,798,113	95.8330	13,320,753	13,900,000	13,805,730		7,617			2.000	2.082	FA	105,022	124,328	02/18/2021	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC			1	2.A FE	59,799,600	132.1800	79,307,777	60,000,000	59,842,616		4,855			5.900	5.924	MN	452,333	3,540,000	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC UNSEC			1	2.A FE	18,000,000	109.0230	19,624,178	18,000,000	18,000,000					4.004	4.004	FA	272,272	720,720	08/02/2016	08/15/2046
575718-AE-1	MASS INSTITUTE OF TECH UNSEC			1	1.A FE	111,750,000	121.3810	135,643,573	111,750,000	111,750,000					3.959	3.959	JJ	2,212,091	4,424,183	09/22/2014	07/01/2038
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	5,733,120	121.5860	7,295,136	6,000,000	5,741,509		1,796			4.500	4.735	AO	57,000	270,000	02/08/2017	04/15/2065

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575767-AL-2	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	24,847,250	130.6170	32,654,194	25,000,000	24,849,830		513			4.900	4.932	AO	306,250	1,225,000	03/20/2017	04/01/2077
575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A				1.D FE	101,295,108	105.4540	105,111,743	99,675,000	101,251,238		(33,958)			3.375	3.288	AO	710,184	3,364,031	10/05/2020	04/15/2050
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN SR SEC				1.B FE	24,813,750	101.4720	25,367,938	25,000,000	24,983,475		20,431			2.500	2.585	AO	128,472	625,000	10/10/2012	10/17/2022
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	4,948,300	94.9210	4,746,045	5,000,000	4,953,161		4,861			1.550	1.665	AO	17,653	77,500	02/01/2021	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	25,012,100	99.4520	24,863,089	25,000,000	25,012,815		715			2.150	2.144	MS	167,222	107,500	11/01/2021	03/09/2031
57636Q-AP-9	MASTERCARD INC			1	1.E FE	748,545	110.0050	825,037	750,000	748,768		128			3.350	3.373	MS	6,630	25,125	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1	1.E FE	3,096,032	100.5460	3,116,912	3,100,000	3,096,340		308			1.900	1.914	MS	17,343	31,250	03/02/2021	03/15/2031
57636Q-AT-1	MASTERCARD INC			1	1.E FE	14,758,897	103.4650	15,416,334	14,900,000	14,761,443		2,546			2.950	2.998	MS	129,423	233,206	03/02/2021	03/15/2051
57736*-AL-5	MAUI ELECTRIC CO-LTD C-SR-UNSEC			1	2.A	14,100,000	104.9530	14,798,373	14,100,000	14,100,000					4.550	4.550	MN	106,925	641,550	04/19/2012	11/01/2023
57736*-AR-2	MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC				2.A	5,500,000	109.6150	6,028,825	5,500,000	5,500,000					4.380	4.380	MN	20,744	240,900	05/30/2018	05/30/2028
57736*-AU-5	MAUI ELECTRIC CO-LTD SR-UNSEC				2.A	5,000,000	108.0720	5,403,600	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			1	2.A FE	30,658,970	107.8040	33,634,864	31,200,000	30,829,963		58,342			3.450	3.687	JD	47,840	1,076,400	11/05/2018	06/15/2027
578454-AB-6	MAYO CLINIC UNSEC			1	1.C FE	52,577,077	115.9740	61,106,929	52,690,000	52,584,870		2,406			3.774	3.786	MN	254,089	1,988,521	09/26/2014	11/15/2043
578454-AC-4	MAYO CLINIC UNSEC			1	1.C FE	128,512,309	121.4870	156,596,621	128,900,000	128,557,419		7,233			4.000	4.016	MN	658,822	5,156,000	12/08/2015	11/15/2047
578454-AD-2	MAYO CLINIC UNSEC			1	1.C FE	51,946,886	125.5610	64,670,110	51,505,000	51,916,342		(6,814)			4.128	4.082	MN	271,672	2,126,126	10/03/2017	11/15/2052
579780-AQ-0	MCCORMICK & CO			1	2.B FE	9,398,956	101.0830	9,293,557	9,194,000	9,394,281		(4,675)			2.500	2.203	AO	48,524	65,625	11/04/2021	04/15/2030
579780-AS-6	MCCORMICK & CO			1	2.B FE	4,811,782	95.3780	4,625,836	4,850,000	4,814,891		3,109			1.850	1.937	FA	33,896	45,859	02/08/2021	02/15/2031
58013M-FK-5	MCDONALD'S CORP SR UNSEC			2	2.A FE	28,925,967	110.5720	31,513,153	28,500,000	28,911,555		(10,279)			3.625	3.537	MS	344,375	1,033,125	03/03/2020	09/01/2049
58013M-FM-1	MCDONALD S CORP SERIES MTN			1	2.A FE	25,059,500	99.5390	24,884,686	25,000,000	25,058,082		(1,418)			2.125	2.092	MS	177,083		10/08/2021	03/01/2030
58013M-FQ-2	MCDONALD S CORP SERIES MTN			1	2.A FE	22,145,900	110.5060	22,101,171	20,000,000	22,101,640		(44,260)			3.600	2.200	JJ	360,000		10/20/2021	07/01/2030
581557-AZ-8	MCKESSON CORP SR UNSEC			1	2.B FE	7,077,110	101.4090	7,229,418	7,129,000	7,122,493		6,620			2.700	2.798	JD	8,555	192,483	08/07/2014	12/15/2022
58155Q-AG-8	MCKESSON CORP SR UNSEC			1	2.B FE	19,328,200	101.7660	20,353,211	20,000,000	19,894,435		84,808			2.850	3.302	MS	167,833	570,000	08/07/2014	03/15/2023
58278L-A*-7	MCREIF SUBREIT LLC SR-UNSEC				1.F PL	30,000,000	108.6410	32,592,300	30,000,000	30,000,000					6.750	6.710	MN	309,375	2,025,000	11/06/2020	11/06/2023
58278L-A@-5	(M360 ADVISORS) MCREIF SUBREIT				1.F PL	33,000,000	101.2710	33,419,430	33,000,000	33,000,000					5.000	5.000	AO	357,500		10/13/2021	10/15/2026
582839-AF-3	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	4,998,650	142.6100	7,130,510	5,000,000	4,999,327		21			5.900	5.901	MN	49,167	295,000	10/29/2009	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	8,421,462	108.9490	9,178,986	8,425,000	8,423,515		347			4.125	4.130	MN	44,407	347,531	10/29/2015	11/15/2025
583334-AB-3	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	13,990,482	131.2480	18,584,653	14,160,000	14,058,057		6,135			6.800	6.895	MN	123,035	962,880	01/03/2005	11/15/2032
583491-AB-1	LEONARDO US HOLDINGS INC CO.GUARNT			1	3.A FE	2,468,200	131.0000	3,275,000	2,500,000	2,474,111		698			7.375	7.482	JJ	85,017	184,375	07/08/2009	07/15/2039
583491-AC-9	LEONARDO US HOLDINGS INC CO.GUARNT			1	3.A FE	29,908,000	117.0000	35,100,000	30,000,000	29,924,059		2,216			6.250	6.274	JJ	864,583	1,875,000	10/26/2009	01/15/2040
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC				5.C	10,107,872	100.0000	10,307,872	10,307,872	10,185,882		27,765			11.000	11.588	MJSD	3,150	1,145,285	09/30/2021	04/02/2025
58472#-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC				5.C	16,029,670	100.0000	16,248,372	16,248,372	16,034,537		4,824			13.250	13.831	MJSD	5,980	2,082,578	09/30/2021	10/02/2025
58502B-AC-0	MEDNAX INC CO.GUARNT				4.A FE	24,947,500	104.6250	26,156,250	25,000,000	24,964,111		5,863			6.250	6.284	JJ	720,486	1,562,500	12/10/2018	01/15/2027
585055-BS-4	MEDTRONIC INC CO.GUARNT			1	1.G FE	4,513,782	106.4680	4,849,600	4,555,000	4,539,594		4,463			3.500	3.613	MS	46,942	159,425	12/01/2014	03/15/2025
585055-BT-2	MEDTRONIC INC CO.GUARNT			1	1.G FE	14,869,669	123.0140	18,452,086	15,000,000	14,900,654		5,433			4.375	4.442	MS	193,229	656,250	12/01/2014	03/15/2035
585055-BU-9	MEDTRONIC INC CO.GUARNT			1	1.G FE	53,139,600	130.9640	66,136,929	50,500,000	52,863,562		(59,436)			4.625	4.302	MS	687,712	2,335,625	11/29/2016	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC SERIES 20A				1.F FE	26,555,000	109.2050	28,999,300	26,555,000	26,555,000					3.626	3.625	FA	363,756	962,884	01/09/2020	08/15/2049
58528#-FU-6	MEIJER INC				1.F	25,000,000	105.8700	26,467,500	25,000,000	25,000,000					3.470	3.470	MS	289,167	867,500	09/01/2017	09/01/2037
586054-AA-6	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	16,138,840	132.4460	21,191,417	16,000,000	16,116,286		(3,541)			5.000	4.941	JJ	400,000	800,000	10/02/2014	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	71,504,226	125.8740	90,176,038	71,640,000	71,513,923		1,747			4.125	4.135	JJ	1,477,575	2,955,150	04/14/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	22,482,525	126.3290	28,423,998	22,500,000	22,484,440		206			4.200	4.204	JJ	472,500	945,000	04/28/2017	07/01/2055
58843*-AB-5	MERCHANTS AUTOMOTIVE GROUP INC Senior-SR-UNSEC				2.C PL	25,000,000	103.5320	25,883,000	25,000,000	25,000,000					4.360	4.384	FMAN	157,444	1,089,500	05/09/2018	05/09/2023
58843*-AC-3	MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 2.5% PIK				3.A PL	25,313,477	123.2150	31,190,000	25,313,477	25,313,477					10.000	10.000	FMAN	365,639	2,175,335	08/27/2019	05/09/2025
58843*-AD-1	MERCHANTS AUTOMOTIVE GROUP INC SR-UNSEC				2.C PL	50,000,000	104.4720	52,236,000	50,000,000	50,000,000					3.850	3.867	FMAN	278,056	1,277,986	12/20/2019	12/15/2024
58843*-AE-9	MERCHANTS AUTOMOTIVE GROUP INC SR-UNSEC				2.C PL	20,000,000	106.6460	21,329,200	20,000,000	20,000,000					4.375	4.401	FMAN	126,389	656,250	07/31/2020	07/31/2025
58843*-AF-6	MERCHANTS AUTOMOTIVE GROUP INC A-SR-UNSEC				2.C PL	7,000,000	103.0260	7,211,820	7,000,000	7,000,000					3.490	3.491	FA	96,363		04/22/2021	04/22/2026
58843*-AG-4	MERCHANTS AUTOMOTIVE GROUP INC				2.C PL	14,000,000	99.3710	13,911,940	14,000,000	14,000,000					3.490	3.491	JD	29,859	244,300	06/09/2021	04/22/2026
589331-AS-6	MERCK & CO INC SR UNSEC			1	1.E FE	32,965,302	111.6080	39,372,096	35,277,000	33,375,242		55,813			3.600	3.978	MS	373,936	1,269,972	08/05/2013	09/15/2042
589331-AT-4	MERCK & CO INC SR UNSEC			1	1.E FE	19,993,000	100.8770	20,175,381	20,000,000	19,999,452		766			2.400	2.404	MS	141,333	480,000	09/10/2012	09/15/2022
58933Y-AJ-4	MERCK & CO INC SR UNSEC			1	1.E FE	13,822,344	121.5220	16,920,734	13,924,000	13,839,437		2,351			4.150	4.193	MN	69,020	577,846	08/05/2013	05/18/2043
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	1,264,048	95.7420	1,220,713	1,275,000	1,265,608		1,030			1.450	1.543	JD	359	18,488	06/16/2020	06/24/2030
58933Y-BA-2	MERCK & CO INC			1	1.E FE	61,004,741	95.2490	58,887,629	61,825,000	61,033,893		20,884			2.350	2.436	JD	28,251	1,217,888	09/28/2021	06/24/2040
58933Y-BB-0	MERCK & CO INC			1	1.E FE	36,783,750	94.2080	34,856,815	37,000,000	36,766,743		(12,188)			2.450	2.418	JD	17,626	906,500	08/12/2020	06/24/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022C-AJ-2	BANK OF AMERICA CORP SUBORD			1	2.A FE	18,745,388	134.5170	25,221,999	18,750,000	18,746,707		130			6.110	6.112	JJ	483,708	1,145,625	01/23/2007	01/29/2037
59140C-AA-8	METAPHARM-INC. SUB				6. *		0.0000		17,812,854						11.500	0.000	MJSD			04/13/2015	10/13/2020
59156R-AE-8	METLIFE INC SR UNSEC			1	1.G FE	22,300,200	139.0690	41,720,615	30,000,000	24,535,037		280,660			6.500	9.171	JD	86,667	1,950,000	03/31/2009	12/15/2032
59156R-AJ-7	METLIFE INC SR UNSEC			1	1.G FE	16,974,450	138.9810	31,270,787	22,500,000	18,397,856		175,870			6.375	8.816	JD	63,750	1,434,375	03/31/2009	06/15/2034
59156R-AM-0	METLIFE INC SR UNSEC			1	1.G FE	24,178,770	134.1720	46,960,235	35,000,000	26,732,753		314,322			5.700	8.716	JD	88,667	1,995,000	03/31/2009	06/15/2035
59156R-AY-4	METLIFE INC SR UNSEC			1	1.G FE	3,939,760	141.5190	5,660,747	4,000,000	3,951,223		1,341			5.875	5.983	FA	94,653	235,000	08/03/2010	02/06/2041
59156R-BB-3	METLIFE INC SR UNSEC			1	1.G FE	24,798,375	105.7850	26,102,464	24,675,000	24,699,894		(13,797)			4.368	4.329	MJSD	47,902	1,077,804	09/03/2013	09/15/2023
59156R-BD-9	METLIFE INC SR UNSEC			1	1.G FE	19,784,048	118.4540	23,690,724	20,000,000	19,825,488		5,227			4.125	4.189	FA	316,250	825,000	08/16/2012	08/13/2042
59156R-BG-2	METLIFE INC SR UNSEC			1	1.G FE	19,875,200	129.6890	25,937,805	20,000,000	19,893,569		2,668			4.875	4.915	MN	130,000	975,000	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSEC			1	1.G FE	10,093,820	129.8530	12,985,283	10,000,000	10,081,682		(1,949)			4.721	4.690	MJSD	20,982	472,100	09/30/2014	12/15/2044
59156R-BN-7	METLIFE INC SR UNSEC			1	1.G FE	44,917,735	118.8520	55,266,147	46,500,000	45,105,151		33,964			4.050	4.253	MS	627,750	1,883,250	12/16/2015	03/01/2045
59156R-BR-8	METLIFE INC SR UNSEC			1	1.G FE	15,090,915	127.8430	19,368,235	15,150,000	15,097,225		1,153			4.600	4.624	MN	92,920	696,900	11/09/2015	05/13/2046
59156R-BW-7	METLIFE INC SR UNSEC				1.G FE	19,121,329	100.8960	18,419,626	18,256,106	18,256,106				(2,081,892)	0.898	0.898	MN	17,305	168,527	05/16/2019	05/23/2031
59156R-BX-5	METLIFE INC SR UNSEC				1.G FE	40,063,738	100.7950	38,555,092	38,250,890	38,250,890				(4,362,059)	1.189	1.189	MN	48,007	467,530	05/16/2019	05/23/2034
59156R-BY-3	METLIFE INC SR UNSEC				1.G FE	40,063,738	99.3560	38,004,375	38,250,890	38,250,890				(4,362,059)	1.385	1.385	MN	55,921	544,599	05/16/2019	05/23/2039
59156R-BZ-0	METLIFE INC			1	1.G FE	13,146,540	118.1810	15,599,903	13,200,000	13,154,357		4,475			4.550	4.601	MS	163,497	600,600	03/19/2020	03/23/2030
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC				1.D PL	117,300,000	128.4590	147,727,850	115,000,000	117,279,370		(20,630)			4.506	4.436	MON	230,307	1,295,475	03/25/2021	03/15/2057
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC				1.G PL	12,859,823	150.7080	20,293,961	13,465,749	12,859,823		(69)			6.538	6.981	MON	39,128	876,831	12/15/2021	08/15/2055
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC				1.D PL	40,944,141	115.7520	48,122,009	41,573,372	40,953,759		7,362			4.356	4.483	MON	80,486	1,804,615	10/15/2021	08/15/2055
59217G-AX-7	MET LIFE GLOB FUNDING I SR SEC				1.D FE	399,796	102.3830	409,530	400,000	399,976		23			3.000	3.006	JJ	5,700	12,000	01/03/2013	01/10/2023
59217G-DC-0	MET LIFE GLOB FUNDING I SECURED				1.D FE	14,987,100	106.7690	16,015,395	15,000,000	14,990,017		1,175			3.050	3.060	JD	17,792	457,500	06/11/2019	06/17/2029
592239-AM-9	METRO OPERA ASSOC INC SR UNSEC			1	3.A FE	26,964,734	95.0660	30,872,529	32,475,000	26,964,734					4.524	5.807	AO	367,292	1,469,169	12/13/2012	10/01/2042
592688-A#-2	METTLER-TOLEDO INTL INC A-SR-UNSEC			1	2.B	25,000,000	104.3620	26,090,500	25,000,000	25,000,000					4.100	4.100	MS	290,417	1,025,000	09/19/2013	09/19/2023
592688-B*-5	METTLER-TOLEDO INTL INC 2014-SR-UNSEC			1	2.B	47,500,000	105.1720	49,956,700	47,500,000	47,500,000					3.840	3.840	MS	516,800	1,824,000	09/19/2014	09/19/2024
592688-B@-3	METTLER-TOLEDO INTL INC T-2-SR-UNSEC			1	2.B	72,500,000	107.2220	77,735,950	72,500,000	72,500,000					4.240	4.240	JD	51,233	3,074,000	06/25/2015	06/25/2025
59408*-AA-2	MICHAELS MILITARY HOLDING COMP				2.B PL	55,000,000	103.8490	57,116,950	55,000,000	55,000,000					4.110	4.132	FMAN	194,654		08/27/2021	12/31/2052
594457-E@-8	DTE GAS CO D-SR-SEC			1	1.F	41,000,000	106.2500	43,562,500	41,000,000	41,000,000					3.920	3.920	JD	71,431	1,607,200	12/12/2012	12/15/2042
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION SR-SEC			1	1.F	29,000,000	107.1280	31,067,120	29,000,000	29,000,000					3.980	3.981	MS	291,756	1,154,200	10/26/2012	10/26/2042
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION SR-SEC			1	1.F	20,000,000	114.0210	22,804,200	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION SR-SEC				1.F	60,000,000	107.3710	64,422,600	60,000,000	60,000,000					3.900	3.900	AO	422,500	2,340,000	03/31/2016	04/26/2046
59447#-AJ-2	MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC				1.F	18,000,000	120.4660	21,683,880	18,000,000	18,000,000					4.650	4.650	JJ	397,575	837,000	07/10/2019	07/10/2049
594918-AR-5	MICROSOFT CORP SR UNSEC			1	1.A FE	18,904,142	114.9290	23,319,125	20,290,000	19,130,961		34,177			3.500	3.896	MN	90,741	710,150	08/01/2014	11/15/2042
594918-AT-1	MICROSOFT CORP SR UNSEC			1	1.A FE	14,949,600	102.1130	15,316,994	15,000,000	14,992,573		5,427			2.375	2.413	MN	59,375	356,250	04/25/2013	05/01/2023
594918-AW-4	MICROSOFT CORP SR UNSEC			1	1.A FE	19,901,600	105.2490	21,049,796	20,000,000	19,977,946		10,699			3.625	3.684	JD	32,222	725,000	12/03/2013	12/15/2023
594918-BC-7	MICROSOFT CORP SR UNSEC			1	1.A FE	19,770,000	114.2050	22,840,964	20,000,000	19,831,608		9,907			3.500	3.581	FA	270,278	700,000	02/09/2015	02/12/2035
594918-BJ-2	MICROSOFT CORP SR UNSEC			1	1.A FE	19,994,800	106.6730	21,334,686	20,000,000	19,997,812		529			3.125	3.128	MN	100,694	625,000	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSEC			1	1.A FE	16,702,765	122.3570	20,494,811	16,750,000	16,713,388		1,914			4.200	4.221	MN	113,342	703,500	10/29/2015	11/03/2035
594918-BS-2	MICROSOFT CORP SR UNSEC			1	1.A FE	29,883,900	115.1050	34,531,479	30,000,000	29,907,819		4,774			3.450	3.477	FA	411,125	1,035,000	08/01/2016	08/08/2036
594918-BT-0	MICROSOFT CORP SR UNSEC			1	1.A FE	39,397,550	119.2720	41,745,098	35,000,000	39,211,434		(127,034)			3.700	2.973	FA	514,403	1,295,000	06/05/2020	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	85,915,048	97.5190	83,378,562	85,500,000	85,899,645		(9,851)			2.525	2.502	JD	179,906	2,158,875	06/09/2020	06/01/2050
594918-CD-4	MICROSOFT CORP			1	1.A FE	26,211,000	99.6690	24,917,353	25,000,000	26,187,453		(18,719)			2.675	2.481	JD	55,729	668,750	12/15/2020	06/01/2060
59523U-AA-5	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	4,634,814	104.6410	4,501,646	4,302,000	4,383,385		(50,932)			4.300	3.032	AO	39,053	184,986	10/17/2016	10/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	26,891,065	105.2640	28,296,996	26,882,000	26,890,345		(6,454)			3.750	3.725	JD	44,803	1,008,075	08/03/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	45,319,845	108.0430	49,120,599	45,464,000	45,402,305		12,814			4.000	4.035	MN	232,372	1,818,560	10/17/2016	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	39,256,665	107.9510	42,289,777	39,175,000	39,223,619		(8,761)			3.600	3.573	JD	117,525	1,410,300	11/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	24,850,750	112.5880	28,147,043	25,000,000	24,898,105		13,448			4.200	4.273	JD	46,667	1,050,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS SR UNSEC			2	2.A FE	13,478,375	111.6370	13,954,601	12,500,000	13,252,540		(96,012)			3.950	2.985	MS	145,382	493,750	08/05/2019	03/15/2029
59523U-AR-8	MID AMERICA APARTMENTS			1	2.A FE	7,877,377	103.5570	8,103,358	7,825,000	7,869,741		(5,100)			2.750	2.668	MS	63,361	215,188	06/03/2020	03/15/2030
595240-A*-6	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				2.B YE	88,000,000	108.3150	95,317,200	88,000,000	88,000,000					3.600	3.600	AO	792,000	3,168,000	03/31/2020	04/01/2032
595240-A@-4	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				2.B YE	108,000,000	107.9990	116,638,920	108,000,000	108,000,000					3.700	3.700	AO	999,000	3,996,000	03/31/2020	04/01/2035
595418-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC			1	2.C	45,500,000	104.8810	47,720,855	45,500,000	45,500,000					3.930	3.930	JD	4,967	1,788,150	02/19/2013	12/31/2042
595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.E FE	25,076,430	132.5980	33,215,915	25,050,000	25,067,920		(837)			5.750	5.742	MN	240,063	1,440,375	02/06/2006	11/01/2035
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.E FE	12,853,310	117.4350	14,826,199	12,625,000	12,832,881		(4,884)			3.950	3.847	FA	207,786	498,688	06/08/2017	08/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59562E-AH-8	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.E FE	2,906,790	135.1500	4,054,494	3,000,000	2,933,519		2,737			5.800	6.029	FA	65,733	174,000	02/04/2008	10/15/2036
596198-AA-5	MIDDLEBURY COLLEGE (MONTEREY,				1.E Z	10,138,500	100.0000	10,138,500	10,138,500	10,138,500					2.750	2.766	MON	12,392	16,264	11/24/2021	08/15/2051
597538-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN				1.B IF	38,768,000	111.4550	43,208,874	38,768,000	38,768,000					3.350	3.373	MON	57,721	1,349,234	12/01/2020	12/15/2035
597861-AA-1	MIDMICHIGAN HEALTH SERIES 2020			1	1.E FE	26,620,000	106.4790	28,344,749	26,620,000	26,620,000					3.409	3.409	JD	75,623	907,476	10/22/2020	06/01/2050
598358-AA-3	MIDWEST ENERGY-INC. SR-SEC				1.F	23,010,869	109.1750	25,122,116	23,010,869	23,010,869					4.140	4.162	JAJO	187,884	953,646	08/17/2018	07/20/2043
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A			2	2.C PL	9,208,438	106.7500	9,954,438	9,325,000	9,242,665		23,430			6.500	6.880	MJSD	16,837	604,441	06/25/2020	06/20/2027
60081H-B*-8	MILLIKEN & COMPANY				2.B Z	10,000,000	98.2600	9,826,000	10,000,000	10,000,000					2.860	2.860	AO	57,994		10/18/2021	10/15/2033
60081H-B@-6	MILLIKEN & COMPANY				2.B Z	7,000,000	98.0770	6,865,390	7,000,000	7,000,000					3.010	3.010	AO	42,725		10/18/2021	10/15/2036
607410-AA-4	MOBILE TECH-INC. SR-UNSEC				5.B GI	9,936,986	83.3460	8,282,080	9,936,986	9,936,986					8.711	10.272	MJSD	2,405	953,352	10/01/2021	08/05/2022
608190-AJ-3	MOHAWK INDUSTRIES INC SR UNSEC			1	2.A FE	49,455,185	102.3110	51,618,057	50,452,000	50,316,397		119,560			3.850	4.106	FA	809,334	1,942,402	09/16/2013	02/01/2023
608190-AL-8	MOHAWK INDUSTRIES INC			1	2.A FE	5,220,550	107.1750	5,358,730	5,000,000	5,189,135		(20,172)			3.625	3.095	MN	23,160	181,250	06/03/2020	05/15/2030
60855R-AJ-9	MOLINA HEALTHCARE INC SERIES 144A			1	3.C FE	6,600,000	103.0000	6,798,000	6,600,000	6,600,000					4.375	4.375	JD	12,833	288,750	05/28/2020	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC SERIES 144A			2	3.C FE	9,450,000	103.7500	9,804,375	9,450,000	9,450,000					3.875	3.873	MN	46,791	364,153	11/02/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC SERIES 144A			1	3.C FE	14,940,000	100.6250	15,033,375	14,940,000	14,940,000					3.875	3.874	MN	72,366		11/01/2021	05/15/2032
60856B-AC-8	MOLEX ELECTRONICS TECH SR UNSEC			1	2.B FE	46,273,095	104.8580	49,493,044	47,200,000	46,843,035		99,249			3.900	4.148	AO	388,613	1,840,800	09/16/2015	04/15/2025
609207-AM-7	MONDELEZ INTERNATIONAL SR UNSEC			1	2.B FE	14,853,300	113.9410	17,091,209	15,000,000	14,899,903		13,476			4.125	4.246	MN	92,813	618,750	05/03/2018	05/07/2028
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	10,626,400	103.0500	10,305,024	10,000,000	10,531,826		(60,450)			2.750	2.028	AO	59,583	275,000	06/03/2020	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL			1	2.B FE	36,527,563	93.4050	34,770,013	37,225,000	36,546,394		15,677			2.625	2.717	MS	317,576	977,156	12/16/2020	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	769,591	93.7780	726,776	775,000	770,228		484			1.500	1.573	FA	4,747	10,685	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	22,897,999	95.3430	22,477,033	23,575,000	22,912,146		14,019			1.875	2.168	AO	93,318	160,781	10/14/2021	10/15/2032
61201#-AC-9	MONTANA-DAKOTA UTILITIES CO. SERIES C				1.G	9,000,000	106.2760	9,564,840	9,000,000	9,000,000					4.240	4.240	JJ	175,960	381,600	01/01/2019	07/15/2024
61201#-AD-7	MONTANA-DAKOTA UTILITIES CO. SERIES D				1.G	19,000,000	109.4240	20,790,560	19,000,000	19,000,000					4.340	4.340	JJ	380,232	824,600	01/01/2019	07/15/2026
61201#-AG-0	MONTANA-DAKOTA UTILITIES CO. SERIES G				1.G	50,000,000	110.1400	55,070,000	50,000,000	50,000,000					4.030	4.030	JD	117,542	2,015,000	01/01/2019	12/10/2030
61201#-AK-1	MONTANA-DAKOTA UTILITIES CO. SERIES J				1.G	15,000,000	104.5820	15,687,300	15,000,000	15,000,000					3.730	3.730	MS	155,417	559,500	01/01/2019	03/21/2037
61201#-AR-6	Montana Dakota Utilities SR-UNSEC				1.G IF	30,000,000	97.3860	29,215,800	30,000,000	30,000,000					3.210	3.210	MS	283,550		12/15/2021	09/15/2051
617446-7Y-9	MORGAN STANLEY SUBORD				2.A FE	11,385,698	110.5340	12,656,119	11,450,000	11,420,814		5,493			4.350	4.411	MS	156,340	498,075	09/10/2014	09/08/2026
617446-8C-6	MORGAN STANLEY SR UNSEC			1	1.G FE	26,203,496	108.3740	28,421,083	26,225,000	26,216,352		2,218			4.000	4.010	JJ	460,394	1,049,000	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY SR UNSEC			2	1.G FE	11,550,000	113.9560	13,161,892	11,550,000	11,550,000					4.431	4.431	JJ	224,615	511,781	01/17/2019	01/23/2030
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1.F FE	2,826,883	103.0500	2,911,150	2,825,000	2,825,994		(371)			2.720	2.706	JJ	33,938	76,840	07/18/2019	07/22/2025
617446-8L-6	MORGAN STANLEY			1	1.F FE	15,921,100	102.3080	15,346,266	15,000,000	15,779,877		(101,180)			2.699	1.916	JJ	178,809	404,850	10/28/2020	01/22/2031
617446-8N-2	MORGAN STANLEY				1.G FE	10,000,000	149.3730	14,937,305	10,000,000	10,000,000					1.000	1.000	MS	26,944	559,700	03/19/2020	03/24/2051
617446-8P-7	MORGAN STANLEY SERIES MTN			1	1.F FE	40,000,000	108.9690	43,587,722	40,000,000	40,000,000					3.622	3.587	AO	362,200	1,448,800	03/26/2020	04/01/2031
617446-8U-6	MORGAN STANLEY SERIES MTN			1	1.F FE	5,000,000	94.6550	4,732,725	5,000,000	5,000,000					1.794	1.738	FA	34,385	67,275	11/09/2020	02/13/2032
61744Y-AL-2	MORGAN STANLEY SR UNSEC			1	1.G FE	35,500,000	113.9670	40,458,215	35,500,000	35,500,000					3.971	3.971	JJ	622,620	1,409,705	07/19/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1.G FE	3,000,000	108.8180	3,264,527	3,000,000	3,000,000					3.772	3.772	JJ	49,350	113,160	01/18/2018	01/24/2029
61746B-DQ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	17,792,758	106.0090	19,028,627	17,950,000	17,908,782		17,422			3.875	3.984	AO	119,791	695,563	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	12,748,811	108.1330	13,814,004	12,775,000	12,763,109		2,646			3.875	3.900	JJ	211,763	495,031	01/22/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY SR UNSEC				1.G FE	28,978,560	108.4160	31,467,701	29,025,000	29,001,889		3,952			3.625	3.642	JJ	470,548	1,052,156	06/16/2017	01/20/2027
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	26,152,600	96.2950	25,229,286	26,200,000	26,153,398		798			1.410	1.423	MJSD	16,419	93,381	09/17/2021	09/16/2036
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1.G FE	34,464,040	105.9320	36,758,489	34,700,000	34,582,910		23,430			3.125	3.205	JJ	463,872	1,084,375	07/20/2016	07/27/2026
61761J-VL-0	MORGAN STANLEY SR UNSEC			1	1.G FE	2,190,804	106.4950	2,342,890	2,200,000	2,196,747		1,079			3.700	3.756	AO	15,376	81,400	01/26/2016	10/23/2024
61761J-ZN-2	MORGAN STANLEY SUBORD				2.A FE	64,587,510	110.0880	72,823,241	66,150,000	65,349,987		131,343			3.950	4.206	AO	493,553	2,612,925	08/19/2015	04/23/2027
61772B-AC-7	MORGAN STANLEY			1	1.F FE	7,675,000	104.7650	8,040,716	7,675,000	7,675,000					3.217	3.160	AO	47,323	123,452	04/19/2021	04/22/2042
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC				1.G PL	51,952,462	101.8380	52,907,348	51,952,462	51,952,462					3.320	3.334	MJSD	4,791	1,023,502	07/12/2021	07/12/2051
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	29,341,788	96.6090	28,403,012	29,400,000	29,348,435		5,179			2.300	2.322	MN	86,403	676,200	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	17,333,230	100.1800	17,281,064	17,250,000	17,329,119		(4,112)			2.750	2.693	MN	48,755	237,188	06/11/2021	05/24/2031
623115-AD-4	MT SINAI HOSPITAL SECURED				1.G FE	71,173,933	115.4930	80,498,478	69,700,000	71,163,964		(31,324)			3.981	3.829	JJ	1,387,379	2,346,800	04/12/2021	07/01/2048
623115-AF-9	MT SINAI HOSPITAL SERIES 2020			1	1.G FE	113,111,000	104.2280	117,058,321	112,310,000	113,098,670		(12,330)			3.391	3.352	JJ	1,904,216	2,531,899	04/14/2021	07/01/2050
62452*-AH-6	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	106.5600	42,624,000	40,000,000	40,000,000					4.200	4.200	JD	51,333	1,680,000	12/20/2017	12/20/2027
62452*-AJ-2	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	20,000,000	107.7960	21,559,200	20,000,000	20,000,000					4.270	4.271	JD		854,000	12/20/2017	12/20/2029
62452*-AK-9	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	109.4330	43,773,200	40,000,000	40,000,000					4.410	4.410	JD	53,900	1,764,000	12/20/2017	12/20/2032
62452*-AL-7	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	100.5080	40,203,200	40,000,000	40,000,000					3.500	3.500	JD	42,778	1,400,000	12/20/2019	12/20/2034
626717-AA-0	MURPHY OIL CORP SR UNSEC			1	3.C FE	13,974,943	109.8600	16,259,280	14,800,000	14,385,711		39,532			7.050	7.545	MN	173,900	1,043,400	01/03/2005	05/01/2029

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
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
626717-AH-5	MURPHY OIL CORP SR UNSEC			1	3.C FE	13,661,625	102.0600	13,122,875	12,858,000	12,958,611		(154,959)			6.875	5.576	FA	333,951	883,988	12/02/2016	08/15/2024
626738-AD-0	MURPHY OIL USA INC CO.GUARNT			1	3.B FE	15,123,250	104.0000	15,574,000	14,975,000	15,044,475		(18,553)			5.625	5.471	MN	140,391	842,344	04/21/2017	05/01/2027
62676#-AA-7	MURPHY'S BOWL, LLC				1.F PL	20,000,000	98.2620	19,652,400	20,000,000	20,000,000					3.200	3.200	JD	1,778	78,222	11/16/2021	06/30/2056
62704P-AJ-2	MURRAY ENERGY CORP				6. *		0.0100	311	3,109,000						11.250	0.000	AO			02/20/2018	01/15/2022
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC			1	2.C PL	44,941,911	110.3410	49,589,354	44,941,911	44,941,911					5.150	5.150	MN	199,305	2,314,508	09/14/2012	11/30/2035
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik						0.0000								11.000	0.000	MJSD				01/02/2025
628530-AV-9	MYLAN INC CO.GUARNT			1	2.C FE	33,140,645	102.0780	34,732,060	34,025,000	33,906,602		109,491			3.125	3.469	JJ	490,291	1,063,281	01/14/2014	01/15/2023
628530-BD-8	MYLAN INC CO.GUARNT			1	2.C FE	19,922,400	104.7900	20,958,088	20,000,000	19,982,572		8,591			4.200	4.248	MN	74,667	840,000	11/19/2013	11/29/2023
628530-BK-2	MYLAN INC CO.GUARNT			2	2.C FE	7,482,596	111.9330	8,394,958	7,500,000	7,487,765		1,646			4.550	4.580	AO	72,042	341,250	01/11/2019	04/15/2028
62883*-AF-9	NATF AMERICA LLC				1.C PL	50,000,000	99.6270	49,813,500	50,000,000	50,000,000					4.000	4.000	JAJO	405,556		10/18/2021	10/15/2028
62927#-AA-4	NFL VENTURES-L.P. A-SR			1	1.E FE	6,448,030	107.3540	6,922,218	6,448,030	6,448,030					3.860	3.825	OCT	52,544	248,894	12/17/2013	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR			1	1.E FE	8,479,348	112.9350	9,576,151	8,479,348	8,479,348					4.420	4.373	OCT	79,122	374,787	12/17/2013	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR			1	1.E FE	6,830,458	108.9560	7,442,194	6,830,458	6,830,458					3.860	3.860	AO	55,661	263,656	08/31/2015	04/15/2041
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC				1.E FE	16,345,745	108.1600	17,679,557	16,345,745	16,345,745					3.540	3.540	AO	122,157	578,639	10/15/2019	04/15/2045
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC				1.E FE	30,000,000	105.7130	31,713,900	30,000,000	30,000,000					3.420	3.420	AO	216,600	1,148,550	09/02/2020	04/15/2045
62927@-AA-6	NHL U.S. FDG LP A-SR-SEC			1	2.B PL	10,000,000	105.9540	10,595,400	10,000,000	10,000,000					4.180	4.202	MJSD	22,061	418,000	09/29/2014	09/29/2024
62927@-AB-4	NHL U.S. FDG LP B-SR-SEC			1	2.B PL	35,000,000	110.0830	38,529,050	35,000,000	35,000,000					4.330	4.354	MJSD	79,985	1,515,500	09/29/2014	09/29/2026
62927@-AC-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	5,364,486	106.1020	5,691,827	5,364,486	5,364,486					3.980	4.000	MJSD	11,268	213,507	07/12/2018	07/12/2025
62927@-AD-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	15,115,385	109.2790	16,517,942	15,115,385	15,115,385					4.120	4.141	MJSD	32,868	622,754	07/12/2018	07/12/2028
62927@-AE-8	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	36,187,845	112.7840	40,814,099	36,187,845	36,187,845					4.220	4.242	MJSD	80,598	1,527,127	07/12/2018	07/12/2030
629377-CC-4	NRG ENERGY INC SERIES WI		2		3.A FE	238,750	103.9540	259,884	250,000	241,189		1,394			6.625	7.477	JJ	7,637	16,562	03/19/2020	01/15/2027
629377-CE-0	NRG ENERGY INC CO.GUARNT		2		3.A FE	13,434,064	105.7110	14,112,419	13,350,000	13,401,519		(11,100)			5.750	5.642	JJ	353,960	767,625	10/31/2018	01/15/2028
62937A-A#-2	NPS LLC C-SR-SEC			1	2.B	35,914,981	103.3600	37,121,724	35,914,981	35,914,981					3.939	3.939	AO	353,673	1,414,691	07/01/2015	04/01/2040
62937A-B*-5	NPS LLC D-SR-SEC			1	2.B	5,000,000	108.8460	5,442,300	5,000,000	5,000,000					4.428	4.428	AO	55,350	221,400	07/01/2015	04/01/2040
62952E-AC-1	NYU HOSPITALS CENTER SECURED				1.G FE	5,862,860	128.0500	6,786,669	5,300,000	5,826,110		(14,015)			4.784	4.104	JJ	126,776	253,552	04/03/2019	07/01/2044
62952E-AD-9	NYU HOSPITALS CENTER SECURED				1.G FE	15,000,000	112.0280	16,804,159	15,000,000	15,000,000					4.168	4.168	JJ	312,600	625,200	05/23/2017	07/01/2037
62952E-AE-7	NYU HOSPITALS CENTER SECURED			1	1.G FE	95,820,850	116.2280	110,933,620	95,445,000	95,813,135		(7,715)			4.368	4.340	JJ	2,084,519	4,121,099	04/08/2021	07/01/2047
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020			1	1.G FE	86,472,444	102.6110	89,506,809	87,229,000	86,483,077		10,633			3.380	3.423	JJ	1,474,170	2,247,768	03/23/2021	07/01/2055
631005-BF-1	NARRAGANSETT ELECTRIC SR UNSEC			1	2.A FE	5,338,260	112.4980	6,749,896	6,000,000	5,440,745		15,080			4.170	4.886	JD	14,595	250,200	01/07/2014	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	2.A FE	20,392,060	106.5170	21,516,389	20,200,000	20,362,391		(17,332)			3.395	3.280	AO	156,208	685,790	04/08/2020	04/09/2030
63636#-AB-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	15,000,000	106.7860	16,017,900	15,000,000	15,000,000					3.610	3.611	JD	24,067	541,500	08/10/2017	08/10/2027
63636#-AC-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	27,000,000	107.8080	29,108,160	27,000,000	27,000,000					3.710	3.711	JD	44,520	1,001,700	08/10/2017	08/10/2029
63636#-AG-1	NAT HOCKEY LEAGUE US FDG LP SR-SEC				2.A PL	40,000,000	104.1350	41,654,000	40,000,000	40,000,000					3.150	3.150	JD	56,000	1,211,000	12/29/2020	01/06/2028
637071-AK-7	NATIONAL OILWELL VARCO I SR UNSEC			1	2.B FE	47,678,474	97.9770	47,949,790	48,940,000	47,899,465		30,433			3.950	4.101	JD	161,094	1,933,130	05/07/2014	12/01/2042
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	11,485,890	105.5880	12,142,574	11,500,000	11,496,076		1,450			3.900	3.914	JD	19,933	448,500	05/08/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	15,382,986	108.3020	16,732,619	15,450,000	15,421,132		6,759			4.000	4.053	MN	78,967	618,000	12/08/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	14,488,411	106.4320	15,592,346	14,650,000	14,562,595		15,786			3.600	3.733	JD	23,440	527,400	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	9,959,300	106.9330	10,693,312	10,000,000	9,975,100		3,814			3.500	3.548	AO	73,889	350,000	09/06/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2.A FE	6,999,804	112.4270	7,926,127	7,050,000	7,013,910		4,477			4.300	4.388	AO	63,998	303,150	09/18/2018	10/15/2028
637417-AN-6	NATIONAL RETAIL PROP INC			1	2.A FE	18,153,412	101.3560	17,950,158	17,710,000	18,134,068		(19,344)			2.500	2.173	AO	93,469	221,375	09/21/2021	04/15/2030
637432-NR-2	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	1,990,100	125.3380	2,506,762	2,000,000	1,990,645		179			4.400	4.430	MN	14,667	88,000	10/24/2018	11/01/2048
637432-NV-3	NATIONAL RURAL UTIL COOP			1	1.E FE	14,934,300	100.8310	15,124,684	15,000,000	14,945,750		4,635			2.400	2.449	MS	106,000	360,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTIL COOP			1	1.E FE	18,561,377	91.8910	18,378,266	20,000,000	18,605,384		44,008			1.350	2.190	MS	79,500	67,500	10/19/2021	03/15/2031
63902H-AB-5	NATURE CONSERVANCY -THE SR UNSEC				1.D FE	10,000,000	129.3280	12,932,831	10,000,000	10,000,000					4.496	4.496	FA	187,333	449,600	02/05/2019	02/01/2049
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY			4			0.0000					110,978			9.000	0.000	MJSD				10/24/2024
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY				5.B GI	746,268	100.0000	1,383,496	1,383,496	810,173		63,905			9.000	33.088	MJSD	346	95,695	06/17/2021	10/24/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63968#-AA-2	NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC				2.C	22,620,000	104.2020	23,570,492	22,620,000	22,620,000					4.050	4.050	AO	229,028	916,110	03/02/2016	10/01/2040
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	11,263,083	110.7150	12,469,922	11,263,083	11,263,083					6.210	6.259	MJSD	1,943	699,437	01/31/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	5,500,000	121.3290	6,673,095	5,500,000	5,500,000					6.550	6.603	MJSD	1,001	360,250	01/31/2008	07/15/2027
64082#-AA-1	NES ANTARES HOLDCO-LLC				2.C PL	31,191,719	106.1980	33,124,982	31,191,719	31,191,719					4.430	4.431	MS	349,287	1,381,793	10/02/2017	09/30/2041
64116#-AB-9	NETRALITY PROP-LP				2.C PL	45,000,000	100.9580	45,431,100	45,000,000	45,000,000					4.960	4.960	AO	527,000	2,232,000	04/06/2017	04/06/2022
64116#-AC-7	NETRALITY PROP-LP				2.C PL	25,000,000	104.3730	26,093,250	25,000,000	25,000,000					5.110	5.110	AO	301,632	1,277,500	04/06/2017	04/06/2023
64116#-AE-3	NETRALITY PROP-LP				2.C PL	4,000,000	104.8470	4,193,880	4,000,000	4,000,000					4.080	4.080	AO	38,533	163,200	10/08/2019	10/08/2024
64116#-AF-0	NETRALITY PROP-LP				2.C PL	10,000,000	106.7530	10,675,300	10,000,000	10,000,000					4.270	4.270	AO	100,819	427,000	10/08/2019	10/08/2026
641423-BP-2	NEVADA POWER CO GENL REF MORT			1	1.F FE	17,445,298	142.7310	24,478,285	17,150,000	17,355,130		(9,037)			6.650	6.517	AO	285,119	1,140,475	11/20/2008	04/01/2036
641423-BU-1	NEVADA POWER CO GENL REF MORT			1	1.F FE	19,994,600	147.8860	29,577,183	20,000,000	19,996,119		139			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
644188-BF-0	NEW ENGLAND POWER CO SR UNSEC			1	2.A FE	21,074,381	109.0900	21,818,099	20,000,000	21,036,860		(28,479)			3.800	3.475	JD	54,889	760,000	08/12/2020	12/05/2047
644188-BG-8	NEW ENGLAND POWER CO SERIES 144A			1	2.A FE	44,000,000	92.3940	40,653,495	44,000,000	44,000,000					2.807	2.807	AO	291,616	1,235,080	10/01/2020	10/06/2050
645869-F@-2	NEW JERSEY RESOURCES CORP SR-UNSEC				1.E	17,000,000	103.9810	17,676,770	17,000,000	17,000,000					3.760	3.760	JJ	291,191	639,200	07/17/2019	07/17/2049
646025-C@-3	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A	24,000,000	107.7190	25,852,560	24,000,000	24,000,000					3.960	3.960	JD	60,720	950,400	06/08/2018	06/08/2028
646025-D*-4	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A	25,000,000	105.9440	26,486,000	25,000,000	25,000,000					3.500	3.496	JJ	384,028	875,000	07/23/2020	07/23/2030
646025-D@-2	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A	75,000,000	106.4020	79,801,500	75,000,000	75,000,000					3.600	3.600	JJ	1,185,000	2,700,000	07/23/2020	07/23/2032
646025-E*-3	NEW JERSEY RESOURCES CORP D-SR-UNSEC				2.A YE	23,000,000	101.6060	23,369,380	23,000,000	23,000,000					3.250	3.250	MS	249,167	747,500	09/01/2020	09/01/2033
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK				4.C Z	18,930,068	100.0000	19,250,057	19,250,057	19,023,434		30,184			11.000	11.534	MJSD	5,882	2,262,006	09/30/2021	06/05/2025
647551-B#-6	NEW MOUNTAIN FINANCE CORP SR-UNSEC				2.C FE	55,000,000	108.0090	59,404,950	55,000,000	55,000,000					5.494	5.495	AO	637,914	3,021,700	04/30/2019	04/30/2024
647551-B@-8	NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC				2.C PL	50,000,000	105.5280	52,764,000	50,000,000	50,000,000					5.360	5.360	JJ	1,235,778	2,680,000	07/05/2018	06/28/2023
649322-AA-2	NY & PRESBYTERIAN HOSPIT UNSEC			1	1.C FE	92,142,779	122.2540	117,089,000	95,775,000	92,577,593		75,731			4.024	4.248	FA	1,605,828	3,853,986	08/31/2015	08/01/2045
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC				1.F	17,317,271	122.0140	21,077,919	17,275,000	17,312,811		(3,943)			3.850	3.853	MON	29,559	551,656	12/14/2021	09/15/2042
64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A			1	1.C FE	65,086,162	113.8080	67,210,613	59,056,000	64,920,823		(111,148)			3.750	3.204	MN	282,977	2,027,100	10/21/2021	05/15/2050
64952W-DG-5	NEW YORK LIFE GLOBAL FDG SECURED				1.A FE	19,986,200	104.0370	20,807,422	20,000,000	19,993,486		2,736			2.875	2.890	AO	129,375	575,000	04/03/2019	04/10/2024
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	14,578,950	97.0550	14,558,297	15,000,000	14,585,302		6,352			1.850	2.171	FA	114,083		11/01/2021	08/01/2031
649840-CM-5	NY STATE ELECTRIC & GAS SR UNSEC			1	1.G FE	9,821,237	106.0670	10,606,740	10,000,000	9,979,754		14,179			5.750	5.910	MN	95,833	575,000	01/03/2005	05/01/2023
649840-CQ-6	NY STATE ELECTRIC & GAS SR UNSEC			1	1.G FE	44,872,324	106.4070	48,031,967	45,140,000	44,997,535		26,267			3.250	3.320	JD	122,254	1,467,050	11/28/2016	12/01/2026
649840-CR-4	NY STATE ELECTRIC & GAS SR UNSEC				1.G FE	3,889,440	104.0890	4,163,549	4,000,000	3,894,215		2,253			3.300	3.449	MS	38,867	132,000	12/02/2019	09/15/2049
649840-CT-0	NY STATE ELECTRIC & GAS SERIES 144A			1	1.G FE	9,517,464	97.7730	9,361,776	9,575,000	9,518,797		1,334			2.150	2.217	AO	55,469		09/29/2021	10/01/2031
650119-AR-1	NEW YORK UNIVERSITY UNSEC			1	1.D FE	65,000,000	103.8290	67,488,623	65,000,000	65,000,000					4.142	4.141	JJ	1,346,150	2,692,300	04/10/2015	07/01/2048
651229-AQ-9	NEWELL BRANDS INC SR UNSEC			1	3.A FE	5,255,450	104.6250	5,231,250	5,000,000	5,091,187		(32,164)			4.000	3.281	JD	16,667	200,000	06/29/2016	12/01/2024
651229-AV-8	NEWELL BRANDS INC SR UNSEC			1	3.A FE	20,143,754	103.0000	20,754,500	20,150,000	20,148,767		948			3.850	3.855	AO	193,944	876,525	03/18/2016	04/01/2023
651229-AW-6	NEWELL BRANDS INC SR UNSEC			1	3.A FE	15,842,933	109.0260	17,307,798	15,875,000	15,859,748		3,215			4.200	4.225	AO	166,688	746,125	03/18/2016	04/01/2026
651639-AP-1	NEWMONT GOLDCORP CORP CO.GUARNT			1	2.A FE	20,716,700	125.2470	25,049,320	20,000,000	20,643,439		(20,575)			4.875	4.620	MS	287,083	975,000	10/02/2017	03/15/2042
651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT				2.A FE	77,743,511	129.9170	78,625,969	60,520,000	75,709,703		(888,352)			5.875	3.492	AO	888,888	3,555,550	08/28/2019	04/01/2035
65249B-AA-7	NEWS CORP SERIES 144A			1	3.B FE	8,075,000	101.0000	8,155,750	8,075,000	8,075,000					3.875	3.875	MN	39,982	182,529	04/08/2021	05/15/2029
65339K-BJ-8	NEXTERA ENERGY CAPITAL CO.GUARNT			2	2.A FE	11,754,688	107.2640	12,657,155	11,800,000	11,765,576		4,099			3.500	3.546	AO	103,250	413,000	03/28/2019	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL			1	2.A FE	3,062,608	102.7260	3,158,831	3,075,000	3,065,120		1,114			2.750	2.796	MN	14,094	84,563	10/01/2019	11/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	30,363,761	99.3990	30,192,308	30,375,000	30,365,613		1,002			2.250	2.254	JD	56,953	683,438	05/05/2020	06/01/2030
65342Q-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT			2	3.A FE	43,680,000	108.0000	47,250,000	43,750,000	43,690,952		6,981			4.500	4.523	MS	579,688	1,968,750	05/02/2018	09/15/2027
65364U-AH-9	NIAGARA MOHAWK POWER SR UNSEC			1	2.A FE	13,899,861	112.3690	15,619,344	13,900,000	13,899,976		1			4.278	4.278	AO	148,661	594,642	09/22/2014	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SR UNSEC			1	2.A FE	24,999,750	104.6140	26,153,450	25,000,000	24,999,963		13			3.508	3.508	AO	219,250	877,000	09/22/2014	10/01/2024
65364U-AP-1	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	40,000,000	94.8750	37,949,894	40,000,000	40,000,000					3.025	3.025	JD	13,444	1,210,000	06/23/2020	06/27/2050
65463P-BA-4	NISOURCE INC SR UNSEC				2.B FE	25,000,000	118.8520	29,713,001	25,000,000	25,000,000					7.990	7.991	MS	588,153	1,997,500	04/30/1997	05/05/2027
65473P-AH-8	NISOURCE INC SR UNSEC			2	2.B FE	14,973,900	103.6320	15,544,729	15,000,000	14,979,573		2,342			2.950	2.970	MS	147,500	442,500	08/07/2019	09/01/2029
65473P-AJ-4	NISOURCE INC			1	2.B FE	6,202,030	107.7820	6,709,446	6,225,000	6,205,487		1,972			3.600	3.644	MN	37,350	224,100	04/07/2020	05/01/2030
65473Q-BE-2	NISOURCE INC SR UNSEC			1	2.B FE	13,339,524	107.3440	14,169,387	13,200,000	13,280,481		(14,096)			3.490	3.360	MN	58,865	460,680	07/12/2017	05/15/2027
65473Q-BF-9	NISOURCE INC SR UNSEC			1	2.B FE	30,521,282	117.7460	35,323,717	30,000,000	30,475,848		(10,812)			4.375	4.270	MN	167,708	1,312,500	06/19/2017	05/15/2047
65473Q-BG-7	NISOURCE INC SR UNSEC			1	2.B FE	24,973,000	112.3160	28,078,927	25,000,000	24,975,570		523			3.950	3.956	MS	249,618	987,500	09/05/2017	03/30/2048
65486A-AA-1	NLV FINANCIAL CORP SR UNSEC			1	2.A FE	3,064,054	134.1040	5,463,393	4,074,000	3,311,319		32,940			7.500	10.300	FA	115,430	305,550	06/30/2009	08/15/2033
655844-AF-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	1,129	142.2380	1,422	1,000	1,089		(3)			7.050	6.142	MN	12	71	01/03/2005	05/01/2037
655844-AW-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	4,725,250	112.6180	5,630,911	5,000,000	4,925,661		19,294			5.590	6.084	MN	34,161	279,500	08/03/2006	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	18,795,100	121.2840	24,256,711	20,000,000	19,336,075		63,671			5.640	6.183	MN	137,867	1,128,000	11/03/2008	05/17/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BJ-6	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	12,861,810	100.1730	13,022,486	13,000,000	12,996,076		15,629			3.000	3.124	AO	97,500	390,000	03/12/2012	04/01/2022
655844-BM-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,999,700	114.2030	11,420,319	10,000,000	9,999,989					3.950	3.950	AO	98,750	395,000	09/04/2012	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,278,065	119.6040	11,190,181	9,356,000	9,290,084		1,696			4.800	4.853	FA	169,655	449,088	08/08/2013	08/15/2043
655844-BP-2	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	24,985,750	104.7580	26,189,503	25,000,000	24,997,089		1,348			3.850	3.856	JJ	443,819	962,500	11/18/2013	01/15/2024
655844-BQ-0	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	24,942,000	122.6450	30,661,128	25,000,000	24,949,482		1,201			4.450	4.464	JD	49,444	1,112,500	05/28/2015	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	5,566,900	126.5600	6,328,015	5,000,000	5,512,859		(12,975)			4.650	3.975	JJ	107,208	232,500	07/13/2017	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	17,193,447	120.1850	21,457,879	17,854,000	17,224,456		9,607			4.050	4.256	FA	273,166	723,087	08/16/2018	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	108,756,611	115.7290	127,322,488	110,018,000	108,845,719		25,329			3.942	4.008	MN	722,818	4,336,910	05/23/2018	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	19,136,757	119.1400	22,904,744	19,225,000	19,138,855		1,698			4.150	4.178	FA	272,594	797,838	02/13/2018	02/28/2048
655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC				2.A FE	2,942,571	160.6500	3,727,089	2,320,000	2,818,115		(11,171)			7.875	6.069	MN	23,345	182,700	01/03/2005	05/15/2043
662352-AA-1	NORTHWELL HEALTHCARE INC SECURED				1.G FE	8,842,377	122.4500	10,032,334	8,193,000	8,775,256		(17,047)			4.800	4.281	MN	65,544	393,264	10/10/2017	11/01/2042
664397-AK-2	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	4,963,921	101.7440	5,214,366	5,125,000	5,100,350		17,858			2.800	3.172	MN	23,917	143,500	05/29/2013	05/01/2023
664675-AS-4	NORTHEASTERN UNIVERSITY UNSEC				1.E FE	2,500,000	117.6640	2,941,602	2,500,000	2,500,000					4.119	4.119	AO	25,744	102,975	06/20/2018	10/01/2048
665228-B*-2	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D	17,500,000	130.6340	22,860,950	17,500,000	17,500,000					5.850	5.850	JD	85,313	1,023,750	12/15/2006	12/15/2036
665228-B@-0	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D YE	41,000,000	137.0930	56,208,130	41,000,000	41,000,000					6.250	6.250	FA	968,056	2,562,500	08/15/2008	08/15/2038
665228-BQ-4	NORTHERN ILLINOIS GAS CO 1ST MORTG				1.D FE	3,260,520	122.8210	3,684,639	3,000,000	3,110,397		(14,611)			6.580	5.856	FA	74,573	197,400	02/13/2007	02/15/2028
665228-D#-6	NORTHERN ILLINOIS GAS CO SR-UNSEC FIRST MTGE BOND				1.D	37,000,000	106.5330	39,417,210	37,000,000	37,000,000					3.620	3.620	FA	524,598	1,339,400	08/10/2017	08/10/2037
665228-E#-5	NORTHERN ILLINOIS GAS CO SR-SEC				1.D	7,000,000	111.4070	7,798,490	7,000,000	7,000,000					4.080	4.080	FA	107,100	285,600	08/16/2018	08/16/2039
665228-F*-8	NORTHERN ILLINOIS GAS CO SR-SEC				1.F Z	43,000,000	117.3610	50,465,230	43,000,000	43,000,000					4.190	4.190	FA	675,638	1,801,700	11/01/2018	08/16/2048
66550#-AB-7	NORTHERN NEW ENGLAND ENERGY CO B-SR			1	2.C	20,000,000	102.2360	20,447,200	20,000,000	20,000,000					6.120	6.120	JD	40,800	1,224,000	06/19/2007	06/19/2022
665501-AG-7	NORTHERN NATURAL GAS CO SR UNSEC			1	1.F FE	19,985,800	131.8220	26,364,325	20,000,000	19,990,074		401			5.800	5.805	FA	438,222	1,160,000	02/07/2007	02/15/2037
665501-AK-8	NORTHERN NATURAL GAS CO SR UNSEC			1	1.F FE	49,913,000	114.2370	57,118,581	50,000,000	49,930,715		2,090			4.100	4.110	MS	603,611	2,050,000	08/22/2012	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO SR UNSEC			2	1.F FE	11,997,960	116.9110	14,029,281	12,000,000	11,998,054		38			4.300	4.301	JJ	237,933	516,000	07/12/2018	01/15/2049
665772-BN-8	NORTHERN STATES PWR-MINN 1ST MORTG				1.F FE	17,758,450	118.5320	23,706,338	20,000,000	19,295,053		162,952			7.125	8.290	JJ	712,500	1,425,000	02/27/2003	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG				1.F FE	11,770,385	122.5930	14,890,128	12,146,000	11,966,617		20,716			6.500	6.783	MS	263,163	789,490	02/24/2003	03/01/2028
665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	15,952,395	126.7700	23,655,216	18,660,000	16,735,649		84,544			5.250	6.385	JJ	451,728	979,650	11/18/2008	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	22,191,475	142.3820	32,036,028	22,500,000	22,274,523		8,940			6.250	6.355	JD	117,188	1,406,250	11/14/2008	06/01/2036
665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	27,447,740	136.2260	37,462,153	27,500,000	27,459,264		1,316			5.350	5.363	MN	245,208	1,471,250	01/20/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	19,943,400	124.1590	24,831,709	20,000,000	19,956,263		1,418			4.850	4.868	FA	366,444	970,000	08/04/2010	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	49,534,160	107.8860	53,943,216	50,000,000	49,632,540		12,048			3.400	3.450	FA	642,222	1,700,000	08/28/2012	08/15/2042
665772-CL-1	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	7,179,048	119.3380	8,592,364	7,200,000	7,182,243		475			4.125	4.142	MN	37,950	297,000	05/06/2014	05/15/2044
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	14,885,784	117.6700	17,709,407	15,050,000	14,906,347		3,555			4.000	4.063	FA	227,422	602,000	08/21/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	27,807,710	111.9570	31,320,076	27,975,000	27,826,623		3,736			3.600	3.633	MN	128,685	1,007,100	05/23/2016	05/15/2046
665772-CS-6	NORTHERN STATES PWR MINN			1	1.E FE	37,162,193	95.3970	36,131,531	37,875,000	37,191,093		20,096			2.600	2.689	JD	82,063	984,750	06/08/2020	06/01/2051
665772-CT-4	NORTHERN STATES PWR MINN			1	1.E FE	9,261,126	100.8060	9,375,000	9,300,000	9,263,768		2,642			2.250	2.297	AO	52,313	105,206	03/23/2021	04/01/2031
665789-AW-3	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	21,823,160	145.1300	31,928,705	22,000,000	21,864,139		4,451			6.375	6.436	MS	467,500	1,402,500	12/15/2008	09/01/2038
665789-AX-1	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	19,835,400	107.6260	21,525,136	20,000,000	19,868,201		4,141			3.700	3.746	AO	185,000	740,000	10/02/2012	10/01/2042
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MORTG			2	1.E FE	9,962,900	119.2200	11,921,998	10,000,000	9,964,985		700			4.200	4.222	MS	140,000	420,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR-WISC			1	1.E FE	19,766,800	97.2010	19,440,126	20,000,000	19,773,921		4,667			3.050	3.109	MN	101,667	610,000	05/18/2020	05/01/2051
665859-AN-4	NORTHERN TRUST CORP SR UNSEC				1.F FE	49,010,661	101.0360	51,174,514	50,650,000	50,526,565		204,686			2.375	2.797	FA	497,882	1,202,938	08/20/2013	08/02/2022
665859-AU-8	NORTHERN TRUST CORP SR UNSEC			2	1.E FE	19,981,200	107.6450	21,529,043	20,000,000	19,985,647		1,713			3.150	3.161	MN	101,500	630,000	04/30/2019	05/03/2029
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	52,873,846	99.0130	52,550,937	53,075,000	52,904,710		18,614			1.950	1.992	MN	172,494	1,034,963	04/28/2020	05/01/2030
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC				2.C PL	84,711,480	112.2500	94,290,000	84,000,000	84,679,419		(32,061)			4.500	4.440	MJSD	21,000	3,543,000	03/16/2021	07/18/2034
666807-BD-3	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	57,428,700	129.4660	74,442,957	57,500,000	57,444,538		1,725			5.050	5.058	MN	371,035	2,903,750	11/01/2010	11/15/2040
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	59,677,200	103.4340	62,060,137	60,000,000	59,943,017		34,484			3.250	3.312	FA	812,500	1,950,000	05/28/2013	08/01/2023
666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	31,560,931	113.3290	33,658,763	29,700,000	31,497,651		(56,826)			3.850	3.446	AO	241,395	1,143,450	08/14/2020	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	47,853,232	117.9220	57,840,518	49,050,000	47,927,281		23,188			4.030	4.174	AO	417,307	1,976,715	09/18/2018	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	1,369,486	115.3790	1,586,467	1,375,000	1,370,357		451			4.400	4.449	MN	10,083	60,500	03/19/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	5,970,540	129.7370	7,784,203	6,000,000	5,972,565		880			5.150	5.189	MN	51,500	309,000	03/19/2020	05/01/2040
666807-BZ-4	NORTHROP GRUMMAN CORP SERIES 144A				2.A FE	26,650,116	123.1140	26,481,824	21,510,000	26,403,537		(246,578)			6.650	2.560	JJ	659,580		08/20/2021	01/15/2028
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A				2.A FE	26,491,018	142.4230	25,634,710	17,999,000	26,222,976		(268,043)			7.750	2.196	FA	526,971		08/20/2021	02/15/2031
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED			1	1.G FE	106,026,530	113.5630	122,741,184	108,082,000	106,206,529		39,689			3.979	4.088	MN	716,764	4,300,583	03/27/2017	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	800,000	105.6850	845,483	800,000	800,000					3.391	3.391	MN	4,521	27,128	09/19/2017	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	35,655,000	118.0570	42,093,319	35,655,000	35,655,000					4.260	4.260	MN	253,151	1,518,903	09/19/2017	11/01/2047
66765R-BQ-8	NORTHWEST NATURAL GAS CO 1ST MORTG				1.F FE	9,945,000	127.3800	12,738,048	10,000,000	9,969,030		2,090			5.820	5.860	JD	48,500	582,000	09/19/2002	09/24/2032
66765R-CA-2	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	7,500,000	102.8910	7,716,840	7,500,000	7,500,000					3.542	3.542	FA	97,405	265,650	08/14/2013	08/19/2023
66765R-CC-8	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	10,000,000	104.6620	10,466,159	10,000,000	10,000,000					3.211	3.211	JD	23,191	321,100	11/29/2016	12/05/2026
66765R-CD-6	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	7,500,000	115.2470	8,643,522	7,500,000	7,500,000					4.136	4.136	JD	22,403	310,200	11/29/2016	12/05/2046
66765R-CF-1	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	2,500,000	109.5590	2,738,985	2,500,000	2,500,000					3.685	3.685	MS	27,638	92,125	09/06/2017	09/13/2047
66765R-CJ-3	NORTHWEST NATURAL GAS CO SERIES MTN			1	1.F FE	14,940,150	109.2780	16,391,662	15,000,000	14,941,992		1,167			3.600	3.622	MS	159,000	540,000	03/26/2020	03/15/2050
668074-AU-1	NORTHWESTERN CORP 1ST MORTG			1	1.G FE	48,037,101	117.2520	56,398,166	48,100,000	48,045,277		1,385			4.176	4.184	MN	256,662	2,008,656	06/22/2015	11/15/2044
668074-B#-3	NWERN CORP SR-SEC			1	1.G	48,000,000	108.8510	52,248,480	48,000,000	48,000,000					4.150	4.150	FA	780,200	1,992,000	08/10/2012	08/10/2042
668074-C@-4	NWERN CORP SR-SEC			1	1.G	24,000,000	108.8110	26,114,640	24,000,000	24,000,000					4.150	4.150	FA	390,100	996,000	08/10/2012	08/10/2042
668074-D#-1	NWERN CORP 2043-SR-SEC			1	1.G	14,000,000	119.5570	16,737,980	14,000,000	14,000,000					4.850	4.850	JD	22,633	679,000	12/19/2013	12/19/2043
668074-D*-5	NWERN CORP 2028-SR-SEC			1	1.G	5,000,000	109.3830	5,469,150	5,000,000	5,000,000					3.990	3.990	JD	6,650	199,500	12/19/2013	12/19/2028
668074-E#-0	NWERN CORP 2045-SR-SEC			1	1.G	50,000,000	109.2880	54,644,000	50,000,000	50,000,000					4.110	4.110	JJ	1,027,500	2,055,000	06/23/2015	07/01/2045
668074-F*-3	NWERN CORP SR-SEC			1	1.G	27,500,000	110.7020	30,443,050	27,500,000	27,500,000					4.260	4.260	MS	299,383	1,171,500	09/15/2015	09/29/2040
668074-G#-8	NWERN CORP SR-SEC				1.G	11,000,000	110.0560	12,106,160	11,000,000	11,000,000					3.980	3.980	MS	126,476	437,800	09/17/2019	09/17/2049
668074-G*-2	NWERN CORP SR-SEC				1.G	50,000,000	109.7950	54,897,500	50,000,000	50,000,000					4.030	4.030	MN	307,847	2,015,000	11/06/2017	11/06/2047
668074-G@-0	NWERN CORP SR-SEC				1.G	11,000,000	107.8690	11,865,590	11,000,000	11,000,000					3.980	3.980	JD	6,081	437,800	06/26/2019	06/26/2049
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUBORD			1	1.C FE	3,991,480	112.7240	4,508,959	4,000,000	3,992,197		175			3.850	3.862	MS	38,928	154,000	09/21/2017	09/30/2047
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	30,383,040	110.1200	30,833,513	28,000,000	30,353,537		(29,503)			3.625	3.233	MS	256,569	1,015,000	03/03/2021	09/30/2059
668138-AE-0	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	7,682,397	106.8610	7,518,765	7,036,000	7,680,214		(2,183)			3.450	2.974	JD	674	121,371	10/28/2021	03/30/2051
668444-AA-0	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	30,000,000	124.3150	37,294,358	30,000,000	30,000,000					4.198	4.198	JD	104,950	1,259,400	03/21/2012	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	59,956,063	129.7390	77,337,299	59,610,000	59,893,203		(9,928)			4.643	4.604	JD	230,641	2,767,692	11/06/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	14,365,556	121.8560	18,187,040	14,925,000	14,429,533		10,804			3.868	4.078	JD	48,108	577,299	09/08/2015	12/01/2048
668444-AP-7	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	56,880,465	107.9760	61,437,337	56,899,000	56,881,401		354			3.812	3.814	JD	180,749	2,168,990	04/16/2019	12/01/2050
66988A-AE-4	NOVANT HEALTH INC UNSEC			1	1.D FE	48,682,330	119.2500	58,451,539	49,016,000	48,734,297		6,899			4.371	4.411	MN	357,082	2,142,489	02/21/2019	11/01/2043
66989H-AE-8	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	24,508,575	101.5110	25,073,172	24,700,000	24,684,635		20,966			2.400	2.488	MS	164,667	592,800	09/18/2012	09/21/2022
66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	27,567,049	115.3460	31,345,398	27,175,000	27,486,884		(10,099)			3.700	3.620	MS	279,299	1,005,475	11/15/2012	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	39,714,800	105.5000	42,200,134	40,000,000	39,924,971		30,201			3.400	3.484	MN	207,778	1,360,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,879,400	127.8430	19,176,421	15,000,000	14,896,605		2,661			4.400	4.449	MN	100,833	660,000	02/18/2014	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,851,500	105.9710	15,895,672	15,000,000	14,936,828		15,076			3.000	3.116	MN	51,250	450,000	11/17/2015	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	34,424,150	121.3060	42,457,063	35,000,000	34,492,404		12,330			4.000	4.096	MN	159,444	1,400,000	12/03/2015	11/20/2045
67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,788,600	131.5460	26,309,101	20,000,000	19,856,480		6,356			5.750	5.825	MS	338,611	1,150,000	03/13/2006	03/15/2036
67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC			1	1.E FE	11,327,370	135.5100	15,583,627	11,500,000	11,364,672		4,191			5.500	5.604	MS	186,236	632,500	03/19/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	10,874,336	122.3100	13,392,934	10,950,000	10,885,616		1,680			4.400	4.442	MS	160,600	481,800	03/04/2014	03/01/2044
67021C-AK-3	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,903,800	105.3920	21,078,481	20,000,000	19,958,949		9,789			3.250	3.307	MN	83,056	650,000	11/13/2015	11/15/2025
67021C-AN-7	NSTAR ELECTRIC CO SR UNSEC			2	1.F FE	10,227,450	106.9490	10,962,323	10,250,000	10,232,672		2,048			3.250	3.276	MN	42,566	333,125	05/14/2019	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	14,056,689	112.3280	15,725,865	14,000,000	14,048,052		(5,001)			3.950	3.900	AO	138,250	553,000	03/23/2020	04/01/2030
67021C-AQ-0	NSTAR ELECTRIC CO			1	1.E FE	13,773,649	104.8400	14,572,714	13,900,000	13,775,217		1,568			3.100	3.147	JD	35,908	220,238	05/24/2021	06/01/2051
67022*-AB-9	NSTAR GAS CO SR-SEC				1.F	40,000,000	117.4610	46,984,400	40,000,000	40,000,000					4.350	4.350	JD	111,167	1,740,000	09/02/2015	12/08/2045
67022*-AF-0	NSTAR GAS CO SR-SEC				1.F	30,000,000	101.7100	30,513,000	30,000,000	30,000,000					3.150	3.150	MN	157,500	945,000	05/07/2020	05/01/2050
670346-AS-4	NUCOR CORP			1	1.G FE	5,285,213	103.0770	5,463,093	5,300,000	5,287,348		1,321			2.700	2.732	JD	11,925	143,100	05/20/2020	06/01/2030
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC				1.C PL	50,361,488	120.6560	60,764,156	50,361,488	50,361,488					4.213	4.250	MON	94,299	2,096,873	12/15/2021	04/15/2055
67103H-AC-1	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	4,184,334	101.3130	4,255,158	4,200,000	4,198,775		1,793			3.800	3.845	MS	53,200	159,600	08/16/2012	09/01/2022
67103H-AD-9	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	32,088,982	103.3960	33,360,623	32,265,000	32,232,517		19,344			3.850	3.916	JD	55,209	1,242,203	09/17/2014	06/15/2023
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	33,566,204	107.2480	35,451,986	33,056,000	33,285,868		(53,702)			3.550	3.360	MS	345,527	1,173,488	06/06/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	48,593,650	108.0830	52,663,516	48,725,000	48,645,489		12,427			3.600	3.632	MS	584,700	1,754,100	08/16/2017	09/01/2027
67103H-AJ-6	O REILLY AUTOMOTIVE INC			1	2.A FE	12,444,896	112.6160	14,020,750	12,450,000	12,445,700		428			4.200	4.205	AO	130,725	522,900	03/25/2020	04/01/2030
67103H-AK-3	O REILLY AUTOMOTIVE INC			1	2.B FE	12,499,501	94.6120	12,431,959	13,140,000	12,511,601		12,100			1.750	2.330	MS	67,708		10/25/2021	03/15/2031
671058-AF-8	OSI GROUP-LLC SR-SECURED				2.C PL	50,000,000	110.4310	55,215,500	50,000,000	50,000,000					4.350	4.350	MS	598,125	2,175,000	03/22/2018	03/22/2028
671810-AB-4	OAK STREET REAL ESTATE CAPITAL				2.A PL	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					2.990	2.990	MS	129,567		11/22/2021	09/08/2033
671810-AC-2	OAK STREET R/E CAPITAL NET LEA SR-UNSEC				2.A PL	95,000,000	98.0320	93,130,400	95,000,000	95,000,000					3.140	3.140	MS	936,331		09/08/2021	09/08/2036
674003-B#-4	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	33,000,000	108.1810	35,699,730	33,000,000	33,000,000					0.000	0.000	JJ		1,201,200	07/22/2020	07/22/2030
674003-B*-8	OAKTREE CAPITAL L.P.				1.G FE	26,000,000	108.3360	28,167,360	26,000,000	26,000,000					3.690	3.690	MS	314,470	959,400	07/12/2016	07/12/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674003-B@-6	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	55,000,000	109.4570	60,201,350	55,000,000	55,000,000					3.780	3.780	JD	75,075	2,079,000	12/18/2017	12/18/2032
67457M-AJ-7	OCCIDENTAL COLLEGE			1	1.D FE	21,985,625	103.4330	22,765,711	22,010,000	21,986,061		436			3.508	3.515	AO	193,028	772,111	03/23/2021	10/01/2049
674599-CL-7	OCCIDENTAL PETROLEUM COR SR UNSEC			1	3.B FE	14,966,400	98.0000	14,700,000	15,000,000	14,971,948		629			4.100	4.112	FA	232,333	615,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM COR SR UNSEC			1	3.B FE	20,556,941	101.5000	21,315,000	21,000,000	20,760,252		42,164			3.000	3.243	FA	238,000	630,000	11/21/2016	02/15/2027
674599-DD-4	OCCIDENTAL PETROLEUM COR				3.B FE	13,209,000	131.5630	13,156,250	10,000,000	12,688,884		(233,355)			7.500	4.016	MN	125,000	750,000	09/12/2019	05/01/2031
674599-DJ-1	OCCIDENTAL PETROLEUM COR				3.B FE	35,678,179	123.0000	36,875,400	29,980,000	35,277,685		(180,158)			6.200	4.740	MS	547,302	1,858,760	09/12/2019	03/15/2040
674599-DR-3	OCCIDENTAL PETROLEUM COR				3.B FE	6,041,300	117.0000	5,850,000	5,000,000	5,802,036		(107,540)			7.150	4.249	MN	45,681	357,500	09/12/2019	05/15/2028
675553-A#-8	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	10,000,000	113.1480	11,314,800	10,000,000	10,000,000					4.320	4.320	MN	55,200	432,000	06/25/2020	06/15/2046
675553-A@-0	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	20,000,000	112.0060	22,401,200	20,000,000	20,000,000					4.130	4.130	MN	105,544	826,000	06/25/2020	06/15/2045
677050-AG-1	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	32,000,000	132.6970	42,462,936	32,000,000	32,000,000					5.950	5.950	MN	317,333	1,904,000	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	38,395,770	127.5640	49,112,065	38,500,000	38,407,697		1,323			5.250	5.266	MS	673,750	2,021,250	08/24/2011	09/01/2050
677050-AJ-5	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	27,341,875	106.9910	29,422,621	27,500,000	27,371,040		3,775			4.200	4.234	JD	96,250	1,155,000	11/27/2012	12/01/2042
677050-AK-2	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	11,129,440	112.9250	12,647,563	11,200,000	11,139,265		1,527			4.550	4.589	JD	42,467	509,600	06/09/2014	06/01/2044
677050-AL-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	5,902,200	107.1750	6,430,514	6,000,000	5,912,427		2,007			4.250	4.348	AO	63,750	255,000	04/15/2016	04/01/2046
677050-AQ-9	OGLETHORPE POWER CORP SERIES WI			1	2.B FE	15,028,459	106.9550	16,043,279	15,000,000	15,028,459					3.750	3.739	FA	234,375	281,250	05/05/2021	08/01/2050
677052-AA-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	24,937,500	127.2550	31,813,710	25,000,000	24,950,087		1,501			5.375	5.392	MN	223,958	1,343,750	11/04/2010	11/01/2040
677415-CF-6	OHIO POWER COMPANY SR UNSEC			1	1.G FE	7,465,320	134.8710	10,115,359	7,500,000	7,479,514		1,214			6.600	6.635	FA	187,000	495,000	10/07/2003	02/15/2033
677415-CR-0	OHIO POWER COMPANY SR UNSEC			2	1.G FE	2,493,900	114.8760	2,871,898	2,500,000	2,494,215		114			4.000	4.014	JD	8,333	100,000	05/20/2019	06/01/2049
677415-CS-8	OHIO POWER COMPANY SERIES P			1	1.G FE	10,435,800	102.4800	10,247,960	10,000,000	10,368,657		(41,914)			2.600	2.097	AO	65,000	260,000	05/18/2020	04/01/2030
67755#-AB-8	OHIO STATE ENERGY PARTNERS				1.G PL	50,000,000	109.7320	54,866,000	50,000,000	50,000,000					4.130	4.151	MJSD	5,736	2,065,000	07/06/2017	07/06/2037
67755#-AD-4	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	19,000,000	106.9010	20,311,190	19,000,000	19,000,000					3.820	3.839	MJSD	2,016	725,800	11/06/2019	11/06/2049
67755#-AE-2	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	26,000,000	109.9970	28,599,220	26,000,000	26,000,000					3.870	3.888	MJSD	2,795	1,003,405	04/30/2020	04/20/2050
67755#-AF-9	OHIO STATE ENERGY PARTNERS				1.G PL	14,000,000	98.5480	13,796,720	14,000,000	14,000,000					3.170	3.183	MJSD	1,233	172,589	08/12/2021	08/03/2051
67755#-AG-7	OHIO STATE ENERGY PARTNERS				1.G Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					3.020	3.032	MJSD	25,838		12/10/2021	12/10/2041
67755*-AA-4	OHIO STATE ENERGY PARTNERS HLD				2.B PL	30,000,000	110.9070	33,272,100	30,000,000	30,000,000					4.350	4.374	MJSD	3,625	1,305,000	07/06/2017	07/06/2027
67755*-AB-2	OHIO STATE ENERGY PARTNERS HLD				2.B PL	70,000,000	119.5560	83,689,200	70,000,000	70,000,000					5.020	5.052	MJSD	9,761	3,514,000	07/06/2017	07/06/2037
678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC			1	1.G FE	19,811,220	125.9640	25,192,719	20,000,000	19,872,357		5,694			5.750	5.817	JJ	530,278	1,150,000	03/21/2006	01/15/2036
678858-BL-4	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	12,419,750	134.4600	16,807,544	12,500,000	12,435,927		1,888			5.850	5.896	JD	60,938	731,250	06/03/2010	06/01/2040
678858-BN-0	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	26,610,949	108.4030	28,856,758	26,620,000	26,612,341		227			3.900	3.902	MN	173,030	1,038,180	05/09/2013	05/01/2043
678858-BP-5	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	18,376,662	118.7290	21,846,073	18,400,000	18,379,835		510			4.550	4.558	MS	246,509	837,200	03/19/2014	03/15/2044
678858-BQ-3	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	19,642,800	109.7080	21,941,658	20,000,000	19,692,624		7,942			4.000	4.104	JD	35,556	800,000	12/08/2014	12/15/2044
678858-BV-2	OKLAHOMA G&E CO			1	1.G FE	7,371,239	106.6740	7,867,178	7,375,000	7,371,814		332			3.250	3.256	AO	59,922	239,688	03/30/2020	04/01/2030
679574-B#-9	OLD DOMINION ELECTRIC COOP A-SR-SEC			1	1.E	150,000,000	116.3640	174,546,000	150,000,000	150,000,000					4.460	4.460	JD	557,500	6,690,000	01/15/2015	12/01/2044
680665-AJ-5	OLIN CORP SR UNSEC			1	3.B FE	11,860,000	102.6250	12,109,750	11,800,000	11,826,900		(7,566)			5.125	5.047	MS	178,065	604,750	03/07/2017	09/15/2027
680665-AK-2	OLIN CORP SR UNSEC			2	3.B FE	4,750,000	105.0000	5,250,000	5,000,000	4,809,002		18,241			5.000	5.594	FA	104,167	250,000	07/20/2018	02/01/2030
681639-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A			1	4.C FE	24,490,000	99.4380	24,352,366	24,490,000	24,490,000					4.250	4.250	AO	260,206		09/21/2021	10/01/2028
681919-BC-9	OMNICOM GROUP INC			1	2.A FE	14,419,995	112.4140	16,271,885	14,475,000	14,427,279		4,630			4.200	4.247	JD	50,663	607,950	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC			2	2.A FE	42,501,530	101.3330	42,559,749	42,000,000	42,480,767		(20,763)			2.600	2.461	FA	455,000	235,156	08/06/2021	08/01/2031
68217F-AA-0	OMNICOM GP/OMNICOM CAP SR UNSEC			1	2.A FE	49,217,292	107.2120	51,186,092	47,743,000	48,442,665		(159,892)			3.600	3.210	AO	362,847	1,718,748	07/13/2017	04/15/2026
68233D-AR-8	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	51,584,054	104.1400	55,194,122	53,000,000	52,912,892		124,162			7.000	7.259	MS	1,236,667	3,710,000	03/05/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	2,186,938	138.1670	2,763,339	2,000,000	2,105,880		(7,094)			7.000	6.295	MN	23,333	140,000	03/05/2003	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	38,954,427	132.5840	51,846,921	39,105,000	38,987,432		3,599			5.250	5.275	MS	518,956	2,053,013	10/13/2010	09/30/2040
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	64,051,373	124.2530	79,429,038	63,925,000	64,030,125		(3,686)			4.550	4.537	JD	242,382	2,908,588	08/02/2013	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	35,927,037	113.7530	40,177,386	35,320,000	35,856,210		(18,277)			3.750	3.642	AO	331,125	1,324,500	01/23/2017	04/01/2045
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	24,761,000	104.3480	23,999,959	23,000,000	24,723,070		(27,527)			3.100	2.707	MS	209,939	248,000	10/19/2021	09/15/2049
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,570,226	103.8820	4,752,624	4,575,000	4,571,043		415			2.750	2.762	MN	16,076	125,813	08/12/2020	05/15/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY				1.F FE	4,312,450	114.9510	4,971,629	4,325,000	4,313,188		232			3.700	3.716	MN	20,448	160,025	08/11/2020	05/15/2050
68233J-CB-8	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1.F FE	16,551,597	96.1660	16,228,090	16,875,000	16,552,479		882			2.700	2.795	MN	56,953		11/12/2021	11/15/2051
68235P-AE-8	ONE GAS INC SR UNSEC			1	2.A FE	12,425,000	104.2470	12,952,694	12,425,000	12,425,000					3.610	3.610	FA	186,893	448,543	01/13/2014	02/01/2024
68235P-AF-5	ONE GAS INC SR UNSEC			1	2.A FE	18,299,927	122.7580	22,464,803	18,300,000	18,300,924		(24)			4.658	4.658	FA	355,172	852,414	01/13/2014	02/01/2044
68235P-AG-3	ONE GAS INC SR UNSEC			2	2.A FE	5,440,160	123.1310	6,772,186	5,500,000	5,443,324		1,061			4.500	4.567	MN	41,250	247,500	11/01/2018	11/01/2048
68235P-AH-1	ONE GAS INC			1	2.A FE	4,924,062	97.2540	4,814,095	4,950,000	4,928,011		2,384			2.000	2.058	MN	12,650	99,000	04/29/2020	05/15/2030
682680-AB-9	ONEOK INC CO.GUARNT			1	2.C FE	12,952,420	121.9630	15,855,225	13,000,000	12,979,946		2,272			6.875	6.904	AO	223,438	893,750	09/25/1998	09/30/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682680-AN-3	ONEOK INC CO.GUARNT			1	2.C FE	9,975,200	123.4480	12,344,827	10,000,000	9,983,568		775			6.000	6.018	JD	26,667	600,000	06/14/2005	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP CO.GUARNT			1	2.B FE	2,943,780	130.7010	3,921,031	3,000,000	2,959,056		1,576			6.650	6.798	AO	49,875	199,500	08/24/2007	10/01/2036
68268N-AJ-2	ONEOK PARTNERS LP CO.GUARNT			1	2.B FE	29,963,965	101.1950	30,054,770	29,700,000	29,703,403		(32,013)			3.375	3.265	AO	250,594	1,002,375	10/25/2012	10/01/2022
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	19,218,750	98.3380	18,880,896	19,200,000	19,216,328		(2,296)			4.000	3.985	MS	226,133	571,733	12/09/2020	09/15/2030
682691-AB-6	ONEMAIN FINANCE CORP			1	3.B FE	10,095,000	98.8750	9,981,431	10,095,000	10,095,000					3.500	3.500	JJ	185,496		06/15/2021	01/15/2027
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC				1.F FE	73,390,917	101.7210	74,653,975	73,390,917	73,390,917					3.500	3.526	MON	42,811	2,561,509	09/29/2020	09/25/2050
68389X-AP-0	ORACLE CORP SR UNSEC			1	2.A FE	45,326,055	101.4190	46,424,346	45,775,000	45,727,278		59,202			2.500	2.635	AO	241,590	1,144,375	09/11/2014	10/15/2022
68389X-AU-9	ORACLE CORP SR UNSEC			1	2.A FE	58,891,013	104.5450	61,707,540	59,025,000	58,986,848		14,264			3.400	3.427	JJ	964,403	2,006,850	06/30/2014	07/08/2024
68389X-BD-6	ORACLE CORP SR UNSEC			1	2.A FE	26,677,390	103.6670	27,990,064	27,000,000	26,800,469		20,272			3.250	3.352	MN	112,125	877,500	05/01/2015	05/15/2030
68389X-BE-4	ORACLE CORP SR UNSEC			1	2.A FE	19,865,000	107.1040	21,420,853	20,000,000	19,898,951		5,643			3.900	3.949	MN	99,667	780,000	04/28/2015	05/15/2035
68389X-BF-1	ORACLE CORP			2	2.A FE	23,779,000	105.4940	21,098,769	20,000,000	23,616,129		(108,379)			4.125	3.024	MN	105,417	825,000	06/23/2020	05/15/2045
68389X-BH-7	ORACLE CORP SR UNSEC			1	2.A FE	39,994,000	105.6340	42,253,588	40,000,000	39,995,485		228			3.850	3.851	JJ	710,111	1,540,000	06/29/2016	07/15/2036
68389X-BM-6	ORACLE CORP SR UNSEC			1	2.A FE	1,992,480	102.7690	2,055,379	2,000,000	1,996,349		747			2.650	2.693	JJ	24,439	53,000	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR UNSEC			1	2.A FE	20,970,852	104.4080	21,977,846	21,050,000	20,982,826		3,029			3.800	3.827	MN	102,209	799,900	11/07/2017	11/15/2037
68389X-BW-4	ORACLE CORP			1	2.A FE	50,638,415	100.2850	50,919,943	50,775,000	50,646,869		4,885			3.600	3.619	AO	456,975	1,827,900	03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1	2.A FE	22,461,000	97.9140	19,582,779	20,000,000	22,383,419		(52,120)			3.600	2.967	AO	180,000	720,000	06/17/2020	04/01/2050
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A			1	3.B FE	14,800,000	101.6250	15,040,500	14,800,000	14,800,000					4.125	4.125	AO	103,446	320,513	04/08/2021	04/30/2028
686514-AF-7	ORLANDO HEALTH OBL GRP UNSEC			1	1.F FE	19,500,000	118.1870	23,046,550	19,500,000	19,500,000					4.089	4.089	AO	199,339	797,355	01/30/2018	10/01/2048
686514-AG-5	ORLANDO HEALTH OBL GRP UNSEC			2	1.F FE	13,802,360	123.5950	17,043,723	13,790,000	13,801,700		(220)			4.461	4.456	AO	153,793	615,172	02/06/2019	10/01/2049
686515-AA-5	ORLANDO HEALTH OBL GRP UNSEC			1	1.F FE	16,124,407	120.9620	19,414,460	16,050,000	16,115,690		(1,668)			4.416	4.387	AO	177,192	708,768	04/29/2016	10/01/2044
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	10,245,300	101.4380	10,143,754	10,000,000	10,227,050		(18,250)			2.565	2.249	FA	96,900	128,250	04/15/2021	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	53,819,560	102.5750	54,877,399	53,500,000	53,814,422		(4,969)			3.112	3.063	FA	628,970	1,353,720	09/29/2021	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	25,217,336	105.3830	25,002,114	23,725,000	25,171,934		(34,558)			3.362	3.028	FA	301,329	797,635	09/04/2020	02/15/2050
68964*-AC-5	OTTER TAIL CORP SR				2.A	22,800,000	103.0040	24,720,960	24,000,000	23,915,346		126,867			6.150	6.729	FA	557,600	1,476,000	07/31/2009	08/20/2022
68964*-AG-6	OTTER TAIL POWER CO A-SR-UNSEC			1	2.A	60,000,000	112.4990	67,499,400	60,000,000	60,000,000					4.680	4.680	FA	967,200	2,808,000	02/27/2014	02/27/2029
68964*-AT-8	OTTER TAIL PWR CO SR-UNSEC				2.A Z	10,000,000	97.4480	9,744,800	10,000,000	10,000,000					3.690	3.690	MN	32,800		11/29/2021	11/29/2051
69073T-AS-2	OWENS-BROCKWAY CO.GUARNT				4.C FE	27,500,000	107.7500	29,631,250	27,500,000	27,500,000					6.375	6.375	FA	662,292	1,753,125	08/11/2015	08/15/2025
690872-AB-2	OWENS-BROCKWAY CO.GUARNT			1	4.C FE	17,140,000	103.2500	17,697,050	17,140,000	17,140,000					5.375	5.377	AO	194,491	921,275	11/18/2014	01/15/2025
693304-AG-2	PECO ENERGY CO 1ST REF MORT			1	1.F FE	3,054,870	126.8850	3,806,546	3,000,000	3,035,122		(1,911)			5.900	5.766	MN	29,500	177,000	11/27/2006	05/01/2034
693304-AH-0	PECO ENERGY CO 1ST REF MORT			1	1.F FE	12,960,090	138.7090	18,032,166	13,000,000	12,972,209		1,150			5.950	5.972	AO	193,375	773,500	09/18/2006	10/01/2036
693304-AY-3	PECO ENERGY CO			1	1.E FE	20,280,745	97.8120	20,100,405	20,550,000	20,282,429		1,514			2.800	2.867	JD	25,573	435,400	10/21/2021	06/15/2050
693304-BA-4	PECO ENERGY CO			1	1.E FE	12,085,722	101.9900	12,340,803	12,100,000	12,086,019		297			3.050	3.056	MS	108,665	191,701	03/01/2021	03/15/2051
693304-BC-0	PECO ENERGY CO			1	1.E FE	5,915,232	99.0250	5,941,470	6,000,000	5,915,653		421			2.850	2.921	MS	50,825		10/21/2021	09/15/2051
69333S-AB-7	PF.NET COMMUNICATIONS SR NOTES				6. *		0.0100	800	8,000,000						13.750	0.000	MN			06/30/2002	05/15/2049
693475-AT-2	PNC FINANCIAL SERVICES SR UNSEC			1	1.G FE	10,055,500	107.7670	10,776,738	10,000,000	10,032,159		(5,479)			3.150	3.084	MN	36,750	315,000	06/19/2017	05/19/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	25,209,600	108.8840	27,493,305	25,250,000	25,219,175		3,648			3.450	3.469	AO	164,546	871,125	04/16/2019	04/23/2029
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	1,994,400	102.8030	2,056,068	2,000,000	1,995,379		510			2.550	2.582	JJ	22,525	51,000	01/16/2020	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	20,000,000	100.7970	20,159,438	20,000,000	20,000,000					2.307	2.205	AO	87,153	230,700	04/20/2021	04/23/2032
693476-BN-2	PNC FINANCIAL SERVICES SR UNSEC			1	1.G FE	24,861,000	100.2760	25,068,988	25,000,000	24,997,044		15,982			3.300	3.366	MS	258,958	825,000	03/05/2012	03/08/2022
69349L-AK-4	PNC BANK NA SUBORD			1	1.G FE	44,860,100	102.2110	45,995,043	45,000,000	44,982,885		15,390			2.950	2.986	JJ	556,813	1,327,500	05/16/2013	01/30/2023
69349L-AR-9	PNC BANK NA SUBORD				1.G FE	17,542,255	112.1410	19,680,749	17,550,000	17,544,599		700			4.050	4.055	JJ	306,028	710,775	07/30/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	1,219,892	103.3070	1,265,508	1,225,000	1,220,897		465			2.700	2.748	AO	6,339	33,075	10/17/2019	10/22/2029
69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	19,994,600	142.1600	28,432,017	20,000,000	19,996,092		142			6.450	6.452	FA	487,333	1,290,000	08/08/2007	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	4,969,900	143.1210	7,156,068	5,000,000	4,976,422		733			6.250	6.295	MN	39,931	312,500	05/19/2009	05/15/2039
69351U-AQ-6	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	22,806,188	100.7930	23,257,946	23,075,000	23,053,339		31,875			2.500	2.644	MS	192,292	576,875	06/25/2013	09/01/2022
69351U-AR-4	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	9,638,502	126.4880	12,269,305	9,700,000	9,648,219		1,351			4.750	4.790	JJ	212,457	460,750	07/08/2013	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.F FE	29,648,100	117.2540	35,176,254	30,000,000	29,700,888		7,900			4.125	4.194	JD	55,000	1,237,500	06/02/2014	06/15/2044
69351U-AT-0	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	14,634,883	118.4740	17,445,287	14,725,000	14,645,693		1,922			4.150	4.186	AO	152,772	611,088	09/28/2015	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	17,323,250	116.7930	20,438,857	17,500,000	17,339,198		3,592			3.950	4.008	JD	57,604	691,250	05/08/2017	06/01/2047
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG				1.F FE	26,668,321	102.3210	25,821,739	25,236,000	26,628,762		(33,279)			3.000	2.715	AO	189,270	757,080	11/10/2020	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2.B FE	13,807,304	104.7960	14,488,005	13,825,000	13,816,579		1,772			3.100	3.115	MN	54,762	428,575	05/12/2016	05/15/2026
693627-AK-7	DUKE ENERGY INDIANA INC 1ST MORTG			1	1.F FE	9,789,834	148.1610	14,816,064	10,000,000	9,866,271		7,474			8.310	8.503	MS	277,000	831,000	04/30/2004	09/01/2032
69394*-AA-7	PPM FINCO LP			1	2.C Z	49,265,201	95.5320	47,064,032	49,265,201	49,265,201					4.476	4.501	MJSD	6,125	2,205,110	08/01/2019	03/31/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC				1.E	56,248,761	100.9500	56,783,124	56,248,761	56,248,761					4.250	4.241	MN	338,664	3,516,486	06/30/2020	05/01/2051
69410*-AM-1	PACEWELL 3, LLC				1.E PL	47,858,089	100.6040	48,147,152	47,858,089	47,858,089					4.200	4.199	MN	284,756		04/15/2021	05/01/2051
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC			4	1.F PL	35,308,860	116.6050	41,171,897	35,308,860	35,308,860					4.250	4.250	FA	566,903	1,496,458	01/30/2020	12/15/2051
694476-AA-0	PACIFIC LIFE CORP SR UNSEC			1	1.G FE	50,993,698	138.8840	69,442,151	50,000,000	50,608,937		(34,378)			6.600	6.449	MS	971,667	3,300,000	01/03/2005	09/15/2033
694476-AD-4	PACIFIC LIFECORP SR UNSEC			1	1.G FE	40,357,471	126.1390	51,877,029	41,127,000	40,479,211		16,459			5.125	5.249	JJ	884,088	2,107,759	06/18/2013	01/30/2043
694476-AE-2	PACIFIC LIFECORP SERIES 144A			1	1.G FE	67,540,992	107.5000	72,266,678	67,225,000	67,534,615		(6,595)			3.350	3.323	MS	663,100	2,252,038	01/20/2021	09/15/2050
695114-BX-5	PACIFICORP 1ST MORTG			1	1.E FE	1,332,981	128.5330	1,741,624	1,355,000	1,340,189		765			5.900	6.025	FA	30,201	79,945	01/13/2009	08/15/2034
695114-BZ-0	PACIFICORP 1ST MORTG			1	1.E FE	17,838,880	125.7370	22,632,606	18,000,000	17,897,023		5,121			5.250	5.310	JD	42,000	945,000	06/14/2005	06/15/2035
695114-CB-2	PACIFICORP 1ST MORTG			1	1.E FE	20,190,299	135.3850	27,280,015	20,150,000	20,180,326		(1,274)			6.100	6.084	FA	512,146	1,229,150	01/13/2009	08/01/2036
695114-CD-8	PACIFICORP 1ST MORTG			1	1.E FE	14,999,400	131.5700	19,735,569	15,000,000	15,000,011					5.750	5.750	AO	215,625	862,500	03/09/2007	04/01/2037
695114-CJ-5	PACIFICORP 1ST MORTG			1	1.E FE	4,930,000	140.4460	7,022,277	5,000,000	4,946,619		1,767			6.350	6.456	JJ	146,403	317,500	07/28/2008	07/15/2038
695114-CL-0	PACIFICORP 1ST MORTG			1	1.E FE	25,123,910	136.8520	34,623,681	25,300,000	25,165,409		4,406			6.000	6.050	JJ	699,967	1,518,000	01/20/2009	01/15/2039
695114-CN-6	PACIFICORP 1ST MORTG			1	1.E FE	14,950,650	114.3230	17,148,414	15,000,000	14,961,336		1,218			4.100	4.119	FA	256,250	615,000	01/03/2012	02/01/2042
695114-CX-4	PACIFICORP			1	1.E FE	21,136,760	103.6300	20,466,991	19,750,000	21,097,105		(31,535)			3.300	2.937	MS	191,904	651,750	09/18/2020	03/15/2051
69512E-DP-7	PACIFICORP 1ST MORTG				1.E FE	50,000,000	104.6190	52,309,428	50,000,000	50,000,000					8.120	8.108	MS	1,353,333	4,060,000	09/03/1992	09/09/2022
69512E-DQ-5	PACIFICORP 1ST MORTG				1.E FE	11,647,287	104.6120	12,553,453	12,000,000	11,977,844		30,853			8.110	8.399	MS	324,400	973,200	10/01/2002	09/09/2022
69512E-EK-7	PACIFICORP 1ST MORTG				1.E FE	50,000,000	105.1600	52,579,906	50,000,000	50,000,000					8.080	8.081	MS	1,346,667	4,040,000	09/17/1992	10/14/2022
695156-AR-0	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	36,099,708	105.6120	38,337,176	36,300,000	36,238,282		21,303			3.650	3.717	MS	390,124	1,324,950	12/19/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	19,087,188	107.7060	20,625,658	19,150,000	19,110,100		5,943			3.400	3.439	JD	28,938	651,100	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	17,880,638	104.5590	18,304,082	17,506,000	17,874,815		(7,127)			3.000	2.691	JD	23,341	400,965	10/21/2021	12/15/2029
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK					0.0000									12.750	0.000	MJSD				12/30/2021
701094-AJ-3	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	2,248,041	107.0980	2,409,696	2,250,000	2,248,875		197			3.250	3.261	MS	24,375	73,125	12/12/2017	03/01/2027
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	38,196,480	116.1600	43,609,949	37,543,000	38,191,903		(21,215)			4.100	3.974	MS	513,088	1,539,263	08/12/2020	03/01/2047
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	5,283,411	105.9780	5,616,823	5,300,000	5,287,142		1,500			3.250	3.287	JD	8,134	172,250	06/05/2019	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	8,939,238	116.8810	10,606,991	9,075,000	8,945,474		2,522			4.000	4.087	JD	17,142	363,000	06/05/2019	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	9,994,600	137.7140	13,771,389	10,000,000	9,995,909		140			6.250	6.254	MN	79,861	625,000	05/13/2008	05/15/2038
70109H-AK-1	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	24,674,626	102.0640	25,464,897	24,950,000	24,930,491		27,012			3.500	3.614	MS	257,124	873,250	09/09/2010	09/15/2022
70109H-AM-7	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	43,636,233	113.9100	49,180,594	43,175,000	43,563,992		(23,788)			4.200	4.106	MN	201,483	1,813,350	01/07/2019	11/21/2034
70213H-A*-9	PARTNERS HEALTHCARE SYSS-INC. SR-UNSEC			1	1.D	200,000,000	122.7600	245,520,000	200,000,000	200,000,000					4.110	4.110	MN	1,370,000	8,220,000	11/20/2012	11/01/2052
70213H-A@-7	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC			1	1.D	50,000,000	124.2190	62,109,500	50,000,000	50,000,000					4.730	4.730	MS	597,819	2,365,000	03/31/2014	03/31/2044
70213H-AC-2	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	58,557,104	124.2030	72,708,297	58,540,000	58,555,736		(216)			4.117	4.116	JJ	1,205,046	2,410,092	04/09/2019	07/01/2055
70213H-AD-0	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	37,429,000	115.5700	43,256,797	37,429,000	37,429,000					3.765	3.765	JJ	704,601	1,409,202	12/14/2017	07/01/2048
70213H-B*-8	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC				1.D	50,000,000	130.7270	65,363,500	50,000,000	50,000,000					4.600	4.600	JD	121,389	2,300,000	01/24/2019	12/21/2049
702158-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC				2.A	4,627,748	104.0090	4,765,618	4,581,929	4,627,749		(2,030)			3.780	3.517	JAJO	36,564	173,197	08/26/2020	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC			1	4.A PL	22,000,014	101.7830	22,392,274	22,000,014	22,000,014					7.250	7.360	MON	132,917	1,609,477	12/30/2014	12/30/2024
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A				2.A FE	1,437,500	103.3000	1,434,722	1,388,889	1,399,403		(38,097)			6.673	0.991	MON	6,951	69,510	03/01/2021	05/04/2054
70339P-AA-7	PATTERN ENERGY OP LP PAT SERIES 144A			1	3.C FE	4,329,375	103.7500	4,461,250	4,300,000	4,323,094		(4,449)			4.500	4.370	FA	73,100	202,638	07/15/2020	08/15/2028
70432*-AA-9	PAYCHEX-INC. SR-UNSEC SER A				2.A	20,000,000	108.6730	21,734,600	20,000,000	20,000,000					4.070	4.070	MS	244,200	814,000	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX-INC. SR-UNSEC SER B				2.A	20,000,000	111.9560	22,391,200	20,000,000	20,000,000					4.250	4.250	MS	255,000	850,000	03/13/2019	03/13/2029
708653-AA-8	PENN-AMER WATER CO GENL REF MORT				1.E	9,972,200	126.0600	12,605,984	10,000,000	9,990,404		1,648			7.800	7.825	MS	260,000	780,000	09/20/1996	09/01/2026
708696-A#-6	PENNSYLVANIA ELECTRIC CO B-SR-UNSEC				2.A	48,000,000	103.8940	49,869,120	48,000,000	48,000,000					3.710	3.710	MN	202,813	1,780,800	04/20/2020	05/01/2035
708696-A@-8	PENNSYLVANIA ELECTRIC CO A-SR-UNSEC				2.A	21,000,000	104.9990	22,049,790	21,000,000	21,000,000					3.610	3.610	MN	126,350	758,100	04/20/2020	05/01/2032
708696-BV-0	PENNSYLVANIA ELECTRIC CO SR UNSEC			1	2.B FE	3,392,690	135.0630	4,592,137	3,400,000	3,394,373		188			6.150	6.166	AO	52,275	209,100	09/28/2009	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	2.B FE	4,191,978	106.4030	4,468,922	4,200,000	4,193,776		720			3.600	3.623	JD	12,600	151,200	05/28/2019	06/01/2029
708ESC-AG-3	JC PENNEY CORP INC				6. *		0.0100	2,400	24,000,000			123,419	135,419		6.375	0.000	AO			02/11/2021	10/15/2036
711123-B#-5	PEOPLES GAS LIGHT & COKE CO YY-SR-SEC			1	1.E	59,386,540	107.2010	63,248,590	59,000,000	59,335,841		(10,551)			3.980	3.939	JD	195,683	2,348,200	10/20/2016	12/01/2042
711123-C#-4	THE PEOPLES GAS LIGHT & COKE C SERIES CCC			1	1.E	11,103,712	103.9930	11,647,216	11,200,000	11,110,441		2,022			3.650	3.698	JD	18,169	408,800	07/31/2018	12/15/2046
711123-C*-8	PEOPLES GAS LIGHT & COKE CO				1.E	5,263,250	111.6220	5,581,100	5,000,000	5,230,007		(6,911)			3.960	3.650	FA	82,500	198,000	10/20/2016	08/01/2043
711123-C@-6	PEOPLES GAS LIGHT & COKE CO BBB-SR-SEC			1	1.E	55,000,000	115.8780	63,732,900	55,000,000	55,000,000					4.210	4.210	MN	385,917	2,315,500	11/03/2014	11/01/2044
711123-D*-7	THE PEOPLES GAS LIGHT & COKE C			1	1.E	35,702,512	106.8900	38,694,180	36,200,000	35,737,280		10,445			3.650	3.727	JD	58,724	1,321,300	07/31/2018	12/15/2046
71338Q-AU-0	PEPPERDINE UNIV SERIES 2021				1.D FE	15,715,000	99.0610	15,567,514	15,715,000	15,715,000					2.790	2.790	MS	29,230		11/30/2021	09/01/2044
71338Q-AV-8	PEPPERDINE UNIV SERIES 2021				1.D FE	71,110,000	98.3820	69,959,325	71,110,000	71,110,000					2.840	2.840	MS	134,635		11/30/2021	09/01/2051
713448-BP-2	PEPSICO INC SR UNSEC			1	1.E FE	7,419,525	140.8930	10,566,976	7,500,000	7,437,349		1,976			5.500	5.574	JJ	190,208	412,500	01/11/2010	01/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-BS-6	PEPSICO INC SR UNSEC			1	1.E FE	4,990,550	131.6240	6,581,191	5,000,000	4,992,658		233			4.875	4.887	MN	40,625	243,750	10/19/2010	11/01/2040
713448-BZ-0	PEPSICO INC SR UNSEC			1	1.E FE	9,712,916	119.0670	12,025,734	10,100,000	9,783,935		9,752			4.000	4.232	MS	130,178	404,000	10/17/2014	03/05/2042
713448-CC-0	PEPSICO INC SR UNSEC			1	1.E FE	4,960,010	113.0210	6,513,392	5,763,000	5,099,820		19,296			3.600	4.459	FA	79,529	207,468	07/02/2013	08/13/2042
713448-CG-1	PEPSICO INC SR UNSEC			1	1.E FE	14,985,600	102.4590	15,368,828	15,000,000	14,998,118		1,572			2.750	2.761	MS	137,500	412,500	02/25/2013	03/01/2023
713448-CQ-9	PEPSICO INC SR UNSEC			1	1.E FE	3,620,106	124.1240	4,499,484	3,625,000	3,620,789		108			4.250	4.258	AO	29,529	154,063	10/17/2014	10/22/2044
713448-CY-2	PEPSICO INC SR UNSEC			1	1.E FE	29,685,419	107.3400	32,014,170	29,825,000	29,769,834		14,363			3.500	3.556	JJ	475,543	1,043,875	07/14/2015	07/17/2025
713448-DD-7	PEPSICO INC SR UNSEC			1	1.E FE	5,036,618	131.3020	6,630,768	5,050,000	5,038,104		267			4.450	4.466	AO	48,066	224,725	10/08/2015	04/14/2046
713448-DF-2	PEPSICO INC SR UNSEC			1	1.E FE	2,148,323	105.3470	2,264,968	2,150,000	2,149,247		169			2.850	2.859	FA	21,616	61,275	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC SR UNSEC			1	1.E FE	19,013,194	104.4420	21,071,203	20,175,000	19,570,823		116,214			2.375	3.056	AO	113,134	479,156	11/29/2016	10/06/2026
713448-DP-0	PEPSICO INC SR UNSEC			1	1.E FE	49,525,945	112.6470	56,323,592	50,000,000	49,577,519		10,580			3.450	3.501	AO	407,292	1,725,000	10/04/2016	10/06/2046
713448-EP-9	PEPSICO INC			1	1.E FE	9,445,300	104.8510	9,436,600	9,000,000	9,430,909		(11,627)			2.875	2.618	AO	54,625	258,750	08/12/2020	10/15/2049
713448-ES-3	PEPSICO INC			1	1.E FE	3,356,876	105.5600	3,562,654	3,375,000	3,360,290		1,845			2.750	2.810	MS	26,297	92,813	03/17/2020	03/19/2030
713448-ET-1	PEPSICO INC			1	1.E FE	14,884,800	112.7450	16,911,799	15,000,000	14,896,339		5,939			3.500	3.552	MS	148,750	525,000	03/17/2020	03/19/2040
713448-FF-0	PEPSICO INC			1	1.E FE	39,118,141	101.1760	39,888,598	39,425,000	39,120,451		2,310			2.625	2.675	AO	201,232		10/08/2021	10/21/2041
714270-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	14,412,900	93.6110	14,041,663	15,000,000	14,443,369		29,549			1.625	2.066	AO	60,938	162,500	06/24/2021	04/01/2031
714270-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	42,571,740	94.8810	41,368,207	43,600,000	42,607,456		30,403			2.750	2.867	AO	299,750	1,199,000	10/06/2020	10/01/2050
717081-CY-7	PFIZER INC SR UNSEC			1	1.F FE	24,985,500	161.3710	40,342,663	25,000,000	24,987,814		350			7.200	7.205	MS	530,000	1,800,000	03/17/2009	03/15/2039
717081-DH-3	PFIZER INC SR UNSEC			1	1.F FE	28,660,718	103.4850	29,855,331	28,850,000	28,818,630		20,762			3.000	3.077	JD	38,467	865,500	06/27/2013	06/15/2023
717081-EA-7	PFIZER INC SR UNSEC			1	1.F FE	36,957,417	107.4920	40,067,493	37,275,000	37,106,812		30,958			3.000	3.099	JD	49,700	1,118,250	11/14/2016	12/15/2026
717081-EC-3	PFIZER INC SR UNSEC			1	1.F FE	39,558,803	118.8800	47,254,685	39,750,000	39,595,019		7,426			4.000	4.035	JD	70,667	1,590,000	11/14/2016	12/15/2036
717081-EW-9	PFIZER INC			1	1.F FE	7,473,750	105.3560	7,901,721	7,500,000	7,477,899		2,367			2.625	2.665	AO	49,219	196,875	03/25/2020	04/01/2030
717081-EZ-2	PFIZER INC			1	1.F FE	19,378,905	99.7690	19,454,962	19,500,000	19,386,440		4,762			2.550	2.590	MN	45,581	497,250	05/18/2020	05/28/2040
717081-FA-6	PFIZER INC			1	1.F FE	34,958,625	100.6020	34,707,789	34,500,000	34,944,446		(11,478)			2.700	2.632	MN	85,388	931,500	08/24/2020	05/28/2050
71710T-AC-2	PG&E ENERGY RECOVERY FND SERIES A-3				1.A FE	49,997,700	99.4560	49,728,181	50,000,000	49,996,699		(1,001)			2.822	2.822	JJ	192,053		11/04/2021	07/15/2046
717265-AM-4	FREEPORT MINERALS CORP CO.GUARNT			1	2.C FE	46,091,360	126.2500	57,443,750	45,500,000	45,867,885		(20,351)			6.125	6.030	MS	820,580	2,786,875	03/02/2005	03/15/2034
718546-AC-8	PHILLIPS 66 CO.GUARNT			1	2.A FE	13,368,551	100.8990	13,518,396	13,398,000	13,397,085		3,625			4.300	4.328	AO	144,029	576,114	03/12/2012	04/01/2022
718546-AK-0	PHILLIPS 66 CO.GUARNT			1	2.A FE	9,874,400	117.1690	11,716,895	10,000,000	9,906,438		5,172			4.650	4.748	MN	59,417	465,000	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66 CO.GUARNT			1	2.A FE	9,809,900	126.0750	12,607,484	10,000,000	9,833,469		3,834			4.875	4.998	MN	62,292	487,500	11/12/2014	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	4,103,705	117.2380	5,041,240	4,300,000	4,122,888		4,012			4.680	4.982	FA	76,024	201,240	10/11/2016	02/15/2045
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	29,998,950	106.3910	31,917,405	30,000,000	29,999,191		109			3.550	3.550	AO	266,250	1,065,000	10/12/2016	10/01/2026
718549-AE-8	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	18,882,277	121.7450	23,101,152	18,975,000	18,890,087		1,725			4.900	4.931	AO	232,444	929,775	10/12/2016	10/01/2046
720186-AE-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	3,994,360	129.8750	5,195,000	4,000,000	3,996,672		192			6.000	6.010	JJ	120,000	240,000	12/16/2003	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	15,186,543	119.7390	18,272,225	15,260,000	15,198,168		1,621			4.650	4.680	FA	295,663	709,590	08/15/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	14,973,900	111.4170	16,712,541	15,000,000	14,980,955		1,137			4.100	4.113	MS	205,000	615,000	09/15/2014	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	6,870,531	104.1410	7,159,678	6,875,000	6,873,140		467			3.600	3.608	MS	82,500	247,500	09/09/2015	09/01/2025
720186-AK-1	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	27,602,640	105.9870	29,316,085	27,660,000	27,611,387		1,183			3.640	3.651	MN	167,804	1,006,824	10/11/2016	11/01/2046
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	10,886,933	102.5240	11,175,153	10,900,000	10,887,400		238			3.350	3.356	JD	30,429	365,150	05/18/2020	06/01/2050
72018Q-AC-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	14,950,400	115.5160	17,327,390	15,000,000	14,990,897		3,883			8.450	8.483	JJ	633,750	1,267,500	09/12/1994	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	1,585,575	116.0950	1,741,432	1,500,000	1,527,545		(6,182)			7.400	6.841	JJ	55,500	111,000	12/04/2007	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	10,000,000	123.8550	12,385,489	10,000,000	10,000,000					7.500	7.502	JJ	375,000	750,000	10/04/1996	10/09/2026
72018Q-AG-6	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	15,537,965	133.0340	20,620,307	15,500,000	15,519,362		(1,505)			7.950	7.930	JJ	616,125	1,232,250	10/28/1999	09/14/2029
722844-AA-5	PINE STREET TRUST I SECURED			2	2.B FE	17,329,060	112.8430	19,183,251	17,000,000	17,278,359		(36,878)			4.572	4.281	FA	293,624	777,240	08/12/2020	02/15/2029
72284L-AA-7	PINE STREET TRUST II SECURED			2	2.B FE	15,000,000	131.8520	19,777,814	15,000,000	15,000,000					5.568	5.568	FA	315,520	835,200	04/02/2019	02/15/2049
72352B-AA-9	PIO PICO HOLDCO ISSUER-LLC				2.B PL	27,079,747	111.4760	30,187,419	27,079,747	27,079,747					4.920	4.917	FA	455,211	1,332,324	05/01/2017	08/31/2041
723787-AK-3	PIONEER NATURAL RESOURCE SR UNSEC			1	2.B FE	2,436,280	100.8590	2,471,053	2,450,000	2,449,123		1,583			3.950	4.018	JJ	44,624	96,775	06/21/2012	07/15/2022
723787-AM-9	PIONEER NATURAL RESOURCE SR UNSEC			1	2.B FE	14,983,350	109.1140	16,367,130	15,000,000	14,992,865		1,579			4.450	4.463	JJ	307,792	667,500	11/30/2015	01/15/2026
723787-AQ-0	PIONEER NATURAL RESOURCE			1	2.B FE	8,377,017	94.9740	8,072,802	8,500,000	8,388,161		11,144			1.900	2.067	FA	61,011	163,294	01/19/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE			1	2.B FE	3,740,325	96.4820	3,618,089	3,750,000	3,741,122		797			2.150	2.179	JJ	37,177	37,177	01/14/2021	01/15/2031
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC				2.B	57,358,081	123.8430	71,033,969	57,358,081	57,358,081					5.300	5.335	JAJO	515,107	3,039,978	05/01/2020	10/31/2063
729132-A#-7	PLEXUS CORP SR-UNSEC				2.C	15,000,000	107.1660	16,074,900	15,000,000	15,000,000					4.220	4.220	JD	28,133	633,000	06/15/2018	06/15/2028
729132-A@-9	PLEXUS CORP SR-UNSEC				2.C	25,000,000	105.2920	26,323,000	25,000,000	25,000,000					4.050	4.050	JD	45,000	1,012,500	06/15/2018	06/15/2025
73020*-AK-9	PNG COS LLC SR-UNSEC				1.F FE	10,000,000	107.1640	10,716,400	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/18/2017	12/18/2027
73020*-AL-7	PNG COS LLC SR-UNSEC				1.F FE	41,000,000	109.4000	44,854,000	41,000,000	41,000,000					3.630	3.630	JD	53,744	1,488,300	12/18/2017	12/18/2032

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	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK				4.C Z	26,586,331	100.0000	27,155,081	27,155,081	26,644,812		1,625,736			12.000	12.255	DEC	9,052	7,663,691	12/31/2020	12/26/2025
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC				3.C Z	6,779,500	100.0000	6,909,500	6,909,500	6,826,740		47,098			12.000	12.038	DEC	2,303	1,673,939	12/31/2020	12/26/2025
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT			1	1.G FE	45,476,200	123.0650	56,609,843	46,000,000	45,713,429		24,265			5.951	6.044	MN	387,807	2,737,460	09/07/2007	05/10/2037
73179P-AK-2	POLYONE CORP SR UNSEC			1	3.C FE	49,359,259	104.7500	52,141,408	49,777,000	49,707,808		54,256			5.250	5.371	MS	769,469	2,613,293	09/16/2015	03/15/2023
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC			1	1.F	12,823,545	118.3770	15,180,128	12,823,545	12,823,545					6.000	6.076	MON	34,196	769,732	06/26/2008	06/15/2033
736508-G@-5	PORTLAND GENERAL ELECTRIC CO B-SR-SEC			1	1.F	26,000,000	133.7730	34,780,980	26,000,000	26,000,000					6.310	6.310	MN	273,433	1,640,600	05/24/2006	05/01/2036
736508-K*-2	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	15,000,000	129.2350	19,385,250	15,000,000	15,000,000					5.430	5.430	MN	131,225	814,500	11/03/2009	05/03/2040
736508-L#-7	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	45,000,000	118.1770	53,179,650	45,000,000	45,000,000					4.740	4.740	MN	272,550	2,133,000	11/15/2013	11/15/2042
736508-L*-1	PORTLAND GENERAL ELECTRIC CO 2044-SR-SEC			1	1.F	37,000,000	118.3410	43,786,170	37,000,000	37,000,000					4.470	4.470	JD	73,507	1,653,900	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC CO 2043-SR-SEC			1	1.F	19,000,000	116.0110	22,042,090	19,000,000	19,000,000					4.470	4.470	FA	323,206	849,300	08/29/2013	08/14/2043
736508-M#-6	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	29,000,000	117.7000	34,133,000	29,000,000	29,000,000					4.440	4.440	AO	271,827	1,287,600	10/15/2014	10/15/2046
736508-M@-8	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	45,000,000	116.7360	52,531,200	45,000,000	45,000,000					4.390	4.390	FA	746,300	1,975,500	08/15/2014	08/15/2045
736508-P#-3	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	45,000,000	109.5150	49,281,750	45,000,000	45,000,000					3.980	3.980	MN	199,000	1,791,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELECTRIC CO				1.F	17,000,000	109.7480	18,657,160	17,000,000	17,000,000					3.980	3.980	FA	280,037	676,600	08/02/2017	08/03/2048
736508-Q#-2	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	100.6260	16,100,160	16,000,000	16,000,000					3.340	3.340	AO	112,818	534,400	10/25/2019	10/25/2049
736508-Q*-6	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	118.3980	18,943,680	16,000,000	16,000,000					4.470	4.470	JD	35,760	715,200	12/13/2018	12/13/2048
736508-R*-5	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	34,000,000	102.0540	34,698,360	34,000,000	34,000,000					3.340	3.340	JJ	523,638	1,135,600	11/15/2019	01/15/2050
736508-T@-1	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	17,000,000	93.7560	15,938,520	17,000,000	17,000,000					2.970	2.970	MS	127,628		09/30/2021	09/30/2051
737446-AM-6	POST HOLDINGS INC CO.GUARNT			1	4.B FE	1,675,000	103.2500	1,729,438	1,675,000	1,675,000					5.750	5.750	MS	32,104	96,313	02/06/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC CO.GUARNT			1	4.B FE	2,500,000	105.9740	2,649,350	2,500,000	2,500,000					5.625	5.624	JJ	64,844	140,625	11/28/2017	01/15/2028
737662-A#-3	THE POTOMAC EDISON CO			1	2.A	53,000,000	99.8300	52,909,900	53,000,000	53,000,000					3.890	3.890	AO	435,248	2,061,700	10/17/2016	10/15/2046
737662-A*-7	THE POTOMAC EDISON CO SR-SEC			1	2.A YE	90,000,000	109.3930	98,453,700	90,000,000	90,000,000					4.440	4.440	MN	510,600	3,996,000	11/25/2014	11/15/2044
737662-A@-5	THE POTOMAC EDISON CO SR-SEC				2.A	22,000,000	107.7660	23,708,520	22,000,000	22,000,000					4.470	4.470	FA	371,507	983,400	08/17/2015	08/15/2045
737662-B@-4	THE POTOMAC EDISON CO SR-SEC				2.A	25,000,000	97.4300	24,357,500	25,000,000	25,000,000					3.430	3.430	JD	38,111	857,500	06/29/2020	06/15/2051
737679-A#-7	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	7,000,000	114.6980	8,028,860	7,000,000	7,000,000					4.270	4.270	JD	13,284	298,900	06/21/2018	06/15/2048
737679-B*-0	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	10,000,000	115.6360	11,563,600	10,000,000	10,000,000					4.310	4.310	MN	71,833	431,000	11/01/2018	11/01/2048
737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	19,984,800	126.6710	25,334,259	20,000,000	19,991,312		476			5.750	5.755	AO	242,778	1,150,000	03/15/2004	04/15/2034
737679-CZ-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	22,360,975	125.9920	28,348,121	22,500,000	22,411,296		4,394			5.400	5.442	JD	101,250	1,215,000	07/29/2005	06/01/2035
737679-DB-3	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	7,753,360	144.0530	11,524,257	8,000,000	7,813,890		6,406			6.500	6.741	MN	66,444	520,000	03/24/2008	11/15/2037
737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	16,227,545	157.4880	25,198,096	16,000,000	16,183,491		(5,135)			7.900	7.777	JD	56,178	1,264,000	12/03/2008	12/15/2038
737679-DD-9	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	19,942,000	100.6690	20,133,890	20,000,000	19,998,346		6,590			3.050	3.084	AO	152,500	610,000	03/28/2012	04/01/2022
737679-DE-7	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	14,941,350	116.4390	17,465,823	15,000,000	14,951,782		1,393			4.150	4.173	MS	183,292	622,500	03/11/2013	03/15/2043
737679-DF-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	9,925,900	126.2870	12,628,704	10,000,000	9,936,575		1,572			4.950	4.998	MN	63,250	495,000	11/14/2013	11/15/2043
737679-DG-2	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	14,980,050	104.5970	15,689,584	15,000,000	14,994,964		2,161			3.600	3.616	MS	159,000	540,000	03/11/2014	03/15/2024
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik				5.B	38,539,184	100.0000	38,044,640	38,044,640	38,535,348		(3,836)			11.500	11.283	JAJO	1,118,090	1,610,576	12/07/2021	06/19/2026
739378-AA-1	POWERSOUTH ENERGY COOP 2018A-SR-SEC				1.G	26,000,000	109.2490	28,404,740	26,000,000	26,000,000					4.050	4.050	AO	254,475	1,053,000	04/04/2018	04/04/2039
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC				2.C PL	42,498,560	100.9720	42,911,646	42,498,560	42,498,560					3.550	3.567	MJSD	4,191	1,508,699	11/25/2019	05/01/2039
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC			1	1.G YE	31,570,185	102.0170	32,206,956	31,570,185	31,570,185					3.680	3.680	JD	96,815	1,161,783	12/11/2014	12/01/2044
74005P-BB-9	PRAXAIR INC SR UNSEC			1	1.F FE	29,935,500	100.6370	30,191,028	30,000,000	29,995,584		6,976			2.200	2.224	FA	249,333	660,000	07/30/2012	08/15/2022
74005P-BD-5	PRAXAIR INC SR UNSEC			1	1.F FE	22,628,348	113.3870	26,708,213	23,555,000	22,754,717		23,783			3.550	3.783	MN	125,430	836,203	03/27/2019	11/07/2042
74005P-BS-2	PRAXAIR INC			1	1.F FE	31,229,333	87.3230	29,034,989	33,250,000	31,255,668		22,566			2.000	2.279	FA	260,458	465,000	10/08/2021	08/10/2050
740189-AG-0	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	50,032,396	101.4750	53,172,832	52,400,000	52,070,274		307,854			2.500	3.121	JJ	604,056	1,310,000	09/19/2014	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	22,768,756	115.3230	26,755,025	23,200,000	22,849,625		10,416			3.900	4.007	JJ	417,213	904,800	02/13/2013	01/15/2043
740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	24,849,250	116.8500	29,212,557	25,000,000	24,885,663		6,192			4.200	4.245	JD	46,667	1,050,000	06/01/2015	06/15/2035
74166M-AC-0	PRIME SECSRVC BRW/FINANC SR SEC				3.C FE	7,525,000	107.3670	8,079,367	7,525,000	7,525,000					5.750	5.751	MS	127,402	432,688	03/21/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A				4.C FE	3,225,000	104.2500	3,127,500	3,000,000	3,197,432		(27,300)			6.250	4.975	JJ	86,458	187,500	12/23/2020	01/15/2028
74166M-AF-3	PRIME SECSRVC BRW FINANC SERIES 144A			1	3.C FE	9,549,000	96.5390	9,218,509	9,549,000	9,549,000					3.375	3.376	JD	14,324	322,279	08/06/2020	08/31/2027
74168L-AA-4	PRIMO WATER HOLDINGS INC SERIES 144A			1	4.B FE	14,927,500	99.0000	14,850,000	15,000,000	14,931,274		3,774			4.375	4.444	AO	439,323	284,375	10/29/2021	04/30/2029
74170*-AC-3	PRIME PROPERTY FUND-LLC C-SR-UNSEC			1	1.F	20,000,000	110.0150	22,003,000	20,000,000	20,000,000					4.610	4.610	FA	330,383	922,000	08/22/2013	08/22/2025
74170*-AU-3	PRIME PROPERTY FUND-LLC SR-UNSEC				1.F	20,000,000	114.7840	22,956,800	20,000,000	20,000,000					4.480	4.480	MN	131,911	896,000	11/08/2018	11/08/2030
74170*-BK-4	PRIME PROPERTY FUND LLC				1.F	9,000,000	102.3810	9,214,290	9,000,000	9,000,000					3.390	3.390	MS	82,208	152,550	03/24/2021	03/24/2041
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	25,759,000	139.5030	69,751,641	50,000,000	29,173,463		488,884			6.050	12.200	AO	638,611	3,025,000	03/31/2009	10/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74251V-AE-2	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	19,523,214	101.9470	20,287,458	19,900,000	19,864,819		48,706			3.300	3.558	MS	193,362	656,700	04/08/2014	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	18,250,476	124.3780	23,165,338	18,625,000	18,309,540		8,732			4.625	4.754	MS	253,636	861,406	03/07/2016	09/15/2042
74251V-AH-5	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	19,826,663	102.7800	20,401,773	19,850,000	19,846,505		2,460			3.125	3.138	MN	79,262	620,313	11/14/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	9,974,900	120.6370	12,063,719	10,000,000	9,979,329		576			4.350	4.365	MN	55,583	435,000	11/13/2012	05/15/2043
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1.G FE	19,899,288	105.0980	20,888,224	19,875,000	19,887,347		(2,481)			3.100	3.085	MN	78,727	616,125	11/04/2016	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	13,694,628	122.9210	16,778,728	13,650,000	13,690,294		(936)			4.300	4.280	MN	74,999	586,950	11/03/2016	11/15/2046
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO.GUARNT			2	1.G FE	10,473,744	110.3640	11,588,191	10,500,000	10,479,789		2,337			3.700	3.730	MN	49,642	388,500	05/07/2019	05/15/2029
74251V-AS-1	PRINCIPAL FINANCIAL GRP			1	1.G FE	49,758,500	98.8640	49,431,934	50,000,000	49,792,720		22,103			2.125	2.179	JD	47,222	1,062,500	06/09/2020	06/15/2030
74256L-AU-3	PRINCIPAL LFE GLB FND II SR SEC				1.E FE	8,801,526	104.8920	9,256,750	8,825,000	8,814,053		2,353			3.000	3.031	AO	53,685	264,750	04/11/2016	04/18/2026
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,490,865	94.4090	1,416,141	1,500,000	1,492,089		934			1.500	1.565	FA	7,750	22,500	08/20/2020	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC				1.E FE	21,317,420	136.0110	29,242,336	21,500,000	21,388,531		6,272			6.125	6.188	AO	278,007	1,316,875	10/10/2003	10/15/2033
742718-DY-2	PROCTER & GAMBLE CO/THE SR UNSEC			1	1.D FE	29,787,600	100.1900	30,057,011	30,000,000	29,997,680		23,517			2.300	2.380	FA	277,917	690,000	02/01/2012	02/06/2022
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	623,500	108.6880	679,302	625,000	623,734		134			3.000	3.028	MS	5,000	18,750	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO THE			1	1.D FE	16,965,262	115.6680	19,721,333	17,050,000	16,970,580		3,043			3.550	3.585	MS	161,407	605,275	03/23/2020	03/25/2040
742718-FK-0	PROCTER & GAMBLE CO THE			1	1.D FE	13,389,299	124.3550	16,756,861	13,475,000	13,392,200		1,660			3.600	3.635	MS	129,360	485,100	03/23/2020	03/25/2050
742718-FT-1	PROCTER & GAMBLE CO THE				1.D FE	26,321,562	99.7250	26,008,342	26,080,152	26,080,152				(241,410)	0.230	0.230	MN	8,831		10/29/2021	11/06/2031
74273@-AB-9	PRIT CORE RLTY HLDGS LLC B-SR-UNSEC			1	2.A	15,000,000	102.9910	15,448,650	15,000,000	15,000,000					3.850	3.850	FA	219,771	577,500	02/14/2013	02/14/2023
74273@-AC-7	PRIT CORE RLTY HLDGS LLC C-SR-UNSEC			1	2.A	13,000,000	106.1300	13,796,900	13,000,000	13,000,000					4.000	4.000	FA	197,889	520,000	02/14/2013	02/14/2025
74275#-AA-7	PRISA II LHC, LLC				2.B	20,000,000	104.2010	20,840,200	20,000,000	20,000,000					3.470	3.471	FA	258,322	614,961	09/28/2020	11/17/2028
74275#-AB-5	PRISA II LHC, LLC SR-UNSEC				2.B	25,000,000	104.8210	26,205,250	25,000,000	25,000,000					3.650	3.651	FA	339,653	456,250	09/28/2020	11/17/2030
743315-AL-7	PROGRESSIVE CORP SR UNSEC			1	1.F FE	14,887,050	136.9700	20,545,463	15,000,000	14,934,455		4,071			6.250	6.306	JD	78,125	937,500	11/18/2002	12/01/2032
743315-AP-8	PROGRESSIVE CORP SR UNSEC			1	1.F FE	11,529,730	122.3910	14,179,014	11,585,000	11,536,074		1,270			4.350	4.380	AO	92,390	503,948	10/22/2018	04/25/2044
743315-AQ-6	PROGRESSIVE CORP SR UNSEC			1	1.F FE	37,304,625	111.7860	41,919,750	37,500,000	37,332,728		4,511			3.700	3.729	JJ	597,396	1,387,500	01/21/2015	01/26/2045
743315-AS-2	PROGRESSIVE CORP SR UNSEC			1	1.F FE	4,993,950	121.0980	6,054,887	5,000,000	4,994,536		121			4.125	4.132	AO	43,542	206,250	04/03/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP SR UNSEC			1	1.F FE	24,664,800	123.5500	30,887,400	25,000,000	24,686,059		6,354			4.200	4.280	MS	309,167	1,050,000	10/25/2018	03/15/2048
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	775,000	107.8870	836,120	775,000	775,000					3.200	3.197	MS	6,544	24,800	03/17/2020	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1	1.F FE	3,718,050	120.8800	4,532,992	3,750,000	3,720,445		1,231			3.950	3.997	MS	39,089	148,125	03/17/2020	03/26/2050
74340*-AE-4	PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC				2.B	200,000,000	110.1760	220,352,000	200,000,000	200,000,000					4.080	4.080	AO	1,972,000	8,160,000	10/04/2018	10/04/2028
74340*-BE-3	PROLOGIS TARGETED U.S. LOGISTI				1.G Z	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					2.780	2.780	JD	10,425		12/16/2021	12/16/2036
74340*-BF-0	PROLOGIS TARGETED U.S. LOGISTI				1.G Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					3.110	3.110	JD	18,142		12/16/2021	12/16/2041
74340X-BJ-9	PROLOGIS LP CO.GUARNT			1	1.G FE	13,489,668	125.5760	17,141,087	13,650,000	13,498,609		2,913			4.375	4.446	MS	175,839	597,188	06/12/2018	09/15/2048
74340X-BK-6	PROLOGIS LP			1	1.G FE	13,495,637	106.5720	14,467,184	13,575,000	13,516,805		11,135			3.250	3.348	AO	110,297	441,188	01/23/2020	10/01/2026
74340X-BL-4	PROLOGIS LP			1	1.G FE	11,273,403	114.3040	12,916,327	11,300,000	11,278,282		2,561			4.375	4.407	FA	205,990	494,375	01/23/2020	02/01/2029
74340X-BM-2	PROLOGIS LP			1	1.G FE	22,929,093	100.5080	22,687,721	22,573,000	22,874,856		(34,950)			2.250	2.066	AO	107,222	507,893	06/03/2020	04/15/2030
74346G-AQ-5	PROLOGIS YEN FIN				1.G FE	19,855,596	96.8330	18,519,656	19,125,445	19,125,445				(730,151)	1.134	1.134	JD	1,205	108,531	06/23/2021	06/28/2041
743674-BE-2	PROTECTIVE LIFE CORP SERIES 144A			1	2.A FE	14,953,800	105.8500	15,877,537	15,000,000	14,964,463		3,779			3.400	3.434	JJ	235,167	510,000	09/13/2019	01/15/2030
74373R-AA-2	PROVIDENCE COLLEGE SERIES 2021				1.F FE	19,425,000	101.9950	19,812,525	19,425,000	19,425,000					3.194	3.194	MN	103,406	244,727	06/03/2021	11/01/2050
743756-AC-2	PROV ST JOSEPH HLTH OBL UNSEC			1	1.D FE	92,078,997	113.4390	109,338,091	96,385,000	92,486,983		87,744			3.744	4.000	AO	902,164	3,608,654	12/21/2016	10/01/2047
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.D FE	4,550,000	103.1620	4,693,875	4,550,000	4,550,000					2.532	2.531	AO	28,802	115,206	09/24/2019	10/01/2029
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	13,441,984	116.1090	15,185,846	13,079,000	13,430,177		(8,290)			3.905	3.739	JD	34,049	510,735	05/14/2020	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	31,547,548	116.6480	37,106,815	31,811,000	31,564,922		4,723			3.935	3.981	JD	83,451	1,251,763	05/03/2018	12/07/2049
744320-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	26,401,089	129.6950	69,127,294	53,300,000	32,009,869		806,633			5.750	12.330	JJ	1,413,190	3,064,750	03/31/2009	07/15/2033
744320-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	10,560,880	126.8990	27,917,714	22,000,000	12,523,117		277,221			5.400	11.900	JD	59,400	1,188,000	03/31/2009	06/13/2035
744320-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	7,506,600	131.1730	19,675,961	15,000,000	8,630,257		161,157			5.900	12.296	MS	260,583	885,000	03/31/2009	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	9,608,200	134.3300	26,866,023	20,000,000	11,017,803		202,768			5.700	12.360	JD	53,833	1,140,000	03/31/2009	12/14/2036
744320-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC			2	1.G FE	44,943,232	124.7380	56,194,338	45,050,000	44,948,205		1,814			4.350	4.364	FA	685,886	1,959,675	02/20/2019	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	4,725,880	113.7890	4,551,553	4,000,000	4,704,167		(15,809)			3.700	2.803	MS	44,400	148,000	08/12/2020	03/13/2051
744320-CJ-2	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	26,122,300	102.4780	25,619,505	25,000,000	26,069,985		(46,876)			3.000	2.693	MS	231,250	750,000	11/12/2020	03/10/2040
744331-AF-6	PRUDENTIAL FUNDING LLC SR UNSEC				1.E FE	1,344,040	108.8730	2,721,825	2,500,000	2,218,781		137,027			6.750	14.459	MS	49,688	168,750	03/31/2009	09/15/2023
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	18,065,671	145.8650	26,547,362	18,200,000	18,101,796		3,595			6.250	6.305	MS	379,167	1,137,500	08/15/2007	09/01/2037
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	2,950,177	150.8750	4,646,953	3,080,000	2,978,254		3,142			6.500	6.833	FA	83,417	200,200	11/17/2008	08/01/2038
744448-CE-9	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	12,087,291	123.5680	14,630,398	11,840,000	12,033,894		(6,307)			4.750	4.619	FA	212,462	562,400	08/11/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	74,740,500	110.5640	82,923,363	75,000,000	74,793,909		6,594			3.600	3.619	MS	795,000	2,700,000	09/04/2012	09/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	5,878,229	119.3550	7,041,934	5,900,000	5,881,572		487			4.300	4.322	MS	74,701	253,700	03/03/2014	03/15/2044
744448-CM-1	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	14,844,000	107.5420	16,131,250	15,000,000	14,861,834		3,474			3.550	3.607	JD	23,667	532,500	06/06/2016	06/15/2046
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	897,543	119.4470	1,075,024	900,000	897,696		47			4.100	4.116	JD	1,640	36,900	06/14/2018	06/15/2048
744448-CT-6	PUBLIC SERVICE COLORADO SERIES 35			1	1.E FE	4,916,650	97.1310	4,856,567	5,000,000	4,918,437		1,787			1.900	2.099	JJ	43,806		10/13/2021	01/15/2031
744448-CU-3	PUBLIC SERVICE COLORADO SERIES 36			1	1.E FE	24,415,374	95.9440	23,842,007	24,850,000	24,431,353		9,383			2.700	2.785	JJ	309,383	782,775	05/08/2020	01/15/2051
744448-CV-1	PUBLIC SERVICE COLORADO			1	1.E FE	2,113,343	97.2060	2,104,516	2,165,000	2,114,317		974			1.875	2.150	JD	1,804	20,297	10/19/2021	06/15/2031
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1.E FE	14,003,376	104.0970	14,469,550	13,900,000	13,920,514		(12,967)			3.500	3.400	MN	81,083	486,500	10/06/2014	11/01/2023
744482-BM-1	PUB SVC NEW HAMP 1ST MORTG			2	1.E FE	5,137,795	112.0170	5,768,851	5,150,000	5,138,402		243			3.600	3.613	JJ	92,700	185,400	06/24/2019	07/01/2049
744516-G#-6	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A	122,000,000	110.3230	134,594,060	122,000,000	122,000,000					4.050	4.050	MS	1,248,975	4,941,000	03/30/2020	03/30/2030
744516-G@-8	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A	24,000,000	109.8050	26,353,200	24,000,000	24,000,000					4.330	4.330	JD	46,187	1,039,200	06/15/2018	06/15/2028
744533-BM-1	PUBLIC SERVICE OKLAHOMA SERIES J			1	1.G FE	19,934,000	98.2070	19,641,308	20,000,000	19,936,276		2,276			2.200	2.237	FA	168,667		08/11/2021	08/15/2031
744533-D#-4	PUBLIC SERVICE CO OF OKLAHOMA SR-UNSEC				1.G YE	55,000,000	108.2700	59,548,500	55,000,000	55,000,000					4.110	4.110	JD	188,375	2,260,500	05/23/2019	06/01/2034
744538-AD-1	PUB SVC NEW HAMP SERIES U			1	1.E FE	29,745,600	90.0420	27,012,493	30,000,000	29,753,577		5,920			2.400	2.440	MS	240,000	730,000	08/12/2020	09/01/2050
744538-AE-9	PUB SVC NEW HAMP SERIES V			1	1.E FE	9,272,658	100.1550	9,314,404	9,300,000	9,274,002		1,344			2.200	2.233	JD	9,093	102,300	06/01/2021	06/15/2031
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW				2.B	24,000,000	94.6020	22,704,480	24,000,000	24,000,000					3.140	3.140	JJ			07/14/2021	07/15/2041
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW				4.B Z	75,000,000	100.0000	75,000,000	75,000,000	75,000,000					2.970	2.970	JD	6,188	173,250	12/02/2021	12/30/2041
744567-BB-3	PUBLIC SERVICE EL & GAS 1ST REF MORT				1.E FE	47,253	119.6150	39,473	33,000	39,390		(309)			5.000	3.384	JJ	825	1,650	07/01/1967	07/01/2037
744560-AP-1	PUBLIC SERVICE EL & GAS SR SEC			1	1.E FE	24,921,250	127.1950	31,798,728	25,000,000	24,949,703		2,504			5.250	5.271	JJ	656,250	1,312,500	06/22/2005	07/01/2035
744560-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT			1	1.E FE	16,500,919	133.8150	22,554,538	16,855,000	16,596,692		10,263			5.700	5.853	JD	80,061	960,735	03/10/2009	12/01/2036
744560-AR-7	PUBLIC SERVICE ELECTRIC SR SEC			1	1.E FE	11,976,600	135.9740	16,316,894	12,000,000	11,983,093		669			5.800	5.814	MN	116,000	696,000	05/07/2007	05/01/2037
744560-AU-0	PUB SVC ELEC & GAS 1ST REF MORT			1	1.E FE	21,435,828	131.4300	27,863,209	21,200,000	21,382,606		(6,113)			5.375	5.299	MN	189,917	1,139,500	11/09/2010	11/01/2039
744560-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.E FE	14,928,150	134.6340	20,195,061	15,000,000	14,943,730		1,764			5.500	5.533	MS	275,000	825,000	03/02/2010	03/01/2040
744560-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.E FE	53,496,867	114.9530	62,013,507	53,947,000	53,584,201		11,342			3.950	3.999	MN	355,151	2,130,907	06/02/2014	05/01/2042
744560-BA-3	PUBLIC SERVICE ELECTRIC SECURED			1	1.E FE	10,679,032	110.7360	13,400,119	12,101,000	10,924,591		34,447			3.650	4.369	MS	147,229	441,687	09/12/2014	09/01/2042
744560-BB-1	PUBLIC SERVICE ELECTRIC SECURED			1	1.E FE	39,745,200	112.4520	44,980,760	40,000,000	39,793,650		6,301			3.800	3.836	JJ	760,000	1,520,000	01/07/2013	01/01/2043
744560-BF-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	34,266,595	113.3120	39,449,635	34,815,000	34,349,284		12,435			4.000	4.092	JD	116,050	1,392,600	06/04/2014	06/01/2044
744560-BL-9	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	9,268,400	104.7750	9,848,823	9,400,000	9,349,898		13,877			3.000	3.168	MN	36,033	282,000	08/19/2015	05/15/2025
744560-BM-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	14,992,850	115.9080	17,386,173	15,000,000	14,993,813		114			4.050	4.052	MN	101,250	607,500	08/21/2015	05/01/2045
744560-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.E FE	41,985,588	114.8330	48,574,347	42,300,000	42,022,120		6,868			3.800	3.842	MS	535,800	1,607,400	03/04/2016	03/01/2046
744560-BV-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	1,987,620	119.4500	2,389,002	2,000,000	1,988,450		241			4.050	4.086	MN	13,500	81,000	05/02/2018	05/01/2048
744560-BZ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	1,999,660	116.7560	2,335,124	2,000,000	1,999,664		4			3.850	3.851	MN	12,833	77,000	05/06/2019	05/01/2049
744560-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	347,463	104.9450	367,306	350,000	347,585		54			3.200	3.238	FA	4,667	11,200	08/08/2019	08/01/2049
744560-CD-6	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	19,219,846	96.5540	18,152,216	18,800,000	19,208,480		(10,195)			2.700	2.588	MN	84,600	507,600	12/14/2020	05/01/2050
744560-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	48,785,048	84.5150	42,614,916	50,423,000	48,822,291		30,796			2.050	2.197	FA	430,696	918,239	10/14/2021	08/01/2050
744573-AQ-9	PUBLIC SERVICE ENTERPRIS			1	2.B FE	19,067,265	92.6930	18,702,656	20,177,000	19,094,804		27,539			1.600	2.289	FA	121,959		09/30/2021	08/15/2030
744573-AU-0	PUBLIC SERVICE ENTERPRIS			1	2.B FE	9,981,400	98.8140	9,881,427	10,000,000	9,981,632		232			2.450	2.471	MN	36,069		11/04/2021	11/15/2031
744660-AJ-8	PUBLIC STORAGE			1	1.F FE	29,833,348	100.5030	30,150,994	30,000,000	29,834,612		1,264			2.250	2.312	MN	97,500		11/24/2021	11/09/2031
74531E-AA-0	PUGET SOUND ENERGY INC SR SEC			1	1.G FE	13,107,310	126.0150	18,272,242	14,500,000	13,908,814		76,197			7.020	7.899	MS	299,715	1,017,900	04/19/2002	12/01/2027
74531E-AC-6	PUGET SOUND ENERGY INC SR SEC			1	1.G FE	10,167,075	128.1690	14,419,022	11,250,000	10,723,143		52,944			7.000	7.867	AO	166,250	787,500	07/11/2002	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	22,434,058	125.1790	28,121,375	22,465,000	22,445,297		970			5.483	5.492	JD	102,646	1,231,756	08/10/2005	06/01/2035
745332-BW-5	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	20,000,000	139.1260	27,825,245	20,000,000	20,000,000					6.724	6.724	JD	59,769	1,344,800	06/23/2006	06/15/2036
745332-BX-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	12,000,000	138.2510	16,590,061	12,000,000	12,000,000					6.274	6.274	MS	221,681	752,880	09/13/2006	03/15/2037
745332-CA-2	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	32,390,875	135.5410	44,050,813	32,500,000	32,415,854		2,657			5.757	5.780	AO	467,756	1,871,025	09/10/2009	10/01/2039
745332-CG-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	19,910,000	119.2010	23,840,241	20,000,000	19,921,134		1,920			4.300	4.327	MN	97,944	860,000	05/11/2015	05/20/2045
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTG			1	1.F FE	4,000,000	118.2230	4,728,926	4,000,000	4,000,000					4.223	4.223	JD	7,508	168,920	06/04/2018	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			2	1.F FE	13,785,229	105.4600	14,632,561	13,875,000	13,789,668		1,866			3.250	3.284	MS	132,776	450,938	08/19/2019	09/15/2049
745332-CK-0	PUGET SOUND ENERGY INC			1	1.F FE	44,667,601	98.4080	44,610,388	45,332,000	44,670,609		3,008			2.893	2.967	MS	386,151		10/21/2021	09/15/2051
745867-AW-1	PULTEGROUP INC CO.GUARNT			1	2.C FE	51,448,750	113.7020	57,988,020	51,000,000	51,209,798		(46,322)			5.500	5.383	MS	935,000	2,805,000	02/29/2016	03/01/2026
745867-AX-9	PULTEGROUP INC CO.GUARNT			1	2.C FE	34,787,500	113.5800	39,753,000	35,000,000	34,860,838		23,234			5.000	5.089	JJ	806,944	1,750,000	07/10/2018	01/15/2027
74762E-AH-5	QUANTA SERVICES INC			1	2.C FE	29,186,666	97.0920	28,545,147	29,400,000	29,190,221		3,555			2.350	2.429	JJ	188,078		10/13/2021	01/15/2032
748250-AA-8	QUEENS HEALTH SYSTEMS SECURED			1	1.E FE	42,690,000	118.1150	50,423,412	42,690,000	42,690,000					4.464	4.464	JJ	952,841	1,905,682	01/22/2015	07/01/2045
74834L-AN-0	QUEST DIAGNOSTICS INC CO.GUARNT			1	2.B FE	4,944,550	139.2530	6,962,628	5,000,000	4,958,417		1,446			6.950	7.039	JJ	173,750	347,500	06/19/2007	07/01/2037
74834L-AX-8	QUEST DIAGNOSTICS INC SR UNSEC			1	2.B FE	66,317,182	105.5410	69,973,647	66,300,000	66,314,846		(7,448)			3.500	3.488	MS	586,571	2,320,500	04/05/2019	03/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2.B FE	11,418,284	106.6590	12,212,413	11,450,000	11,434,685		3,157			3.450	3.483	JD	32,919	395,025	05/23/2016	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INC CO.GUARNT			2	2.B FE	24,926,750	112.9020	28,225,615	25,000,000	24,942,677		6,376			4.200	4.236	JD	2,917	1,050,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INC			1	2.B FE	7,320,320	103.9120	7,273,841	7,000,000	7,313,765		(6,555)			2.950	2.348	JD	574	103,250	10/20/2021	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS INC			1	2.B FE	15,398,050	103.2460	15,486,870	15,000,000	15,373,755		(24,295)			2.800	2.497	JD	1,167	420,000	04/14/2021	06/30/2031
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2.A FE	36,101,164	110.9130	40,372,356	36,400,000	36,172,677		26,564			4.000	4.101	MS	416,578	1,456,000	03/12/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	7,549,992	104.8360	7,967,518	7,600,000	7,557,054		4,424			3.000	3.077	MN	24,700	228,000	05/18/2020	05/22/2030
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A			1	3.C FE	13,806,250	98.9320	13,627,883	13,775,000	13,804,553		(1,697)			4.000	3.949	MS	165,300		09/13/2021	09/15/2029
749838-AA-2	RS COGEN LLC B-SR-SEC			1	6.	13,500,000	103.0120	13,906,620	13,500,000	13,500,000					8.730	8.823	MJSD	6,548	1,196,043	08/30/2002	10/15/2022
749868-AX-9	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	18,000,000	112.5400	20,257,200	18,000,000	18,000,000					4.140	4.143	FA	254,610	745,200	08/31/2018	08/31/2029
749868-AY-7	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	19,000,000	113.4750	21,560,250	19,000,000	19,000,000					4.190	4.193	FA	272,001	796,100	08/31/2018	08/31/2030
749868-AZ-4	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	13,000,000	111.5920	14,506,960	13,000,000	13,000,000					4.190	4.190	AO	102,888	544,700	10/23/2018	10/23/2029
749868-BA-8	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	12,000,000	112.3980	13,487,760	12,000,000	12,000,000					4.240	4.240	AO	96,107	508,800	10/23/2018	10/23/2030
74992*-AF-2	RXR REALTY LLC SR-UNSEC				2.A PL	65,000,000	110.3500	71,727,500	65,000,000	65,000,000					5.250	5.253	AO	853,125	3,412,500	07/16/2020	07/17/2025
750008-AA-8	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	25,000,000	108.1480	27,037,000	25,000,000	25,000,000					4.150	4.150	JD	11,528	1,037,500	12/27/2019	12/27/2029
750008-AB-6	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	22,000,000	100.0000	22,000,000	22,000,000	22,000,000					3.700	3.700	MN	70,094		11/29/2021	11/30/2030
750008-AC-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	8,000,000	99.0310	7,922,480	8,000,000	8,000,000					3.820	3.820	MN	26,316		11/29/2021	11/30/2031
75003@-AA-5	Project Thrasher (REA Holdings				2.C Z	34,843,343	100.0000	34,843,343	34,843,343	34,843,343					3.820	3.820	MS	140,496		11/23/2021	09/30/2046
75062X-AA-2	RADWELL INTERNATIONAL INC NA-SR-UNSEC						0.0000								9.224	0.000	MJSD				12/11/2027
75144*-AM-1	RAMCO-GERSHENSON PROP-L.P.				2.C FE	37,500,000	105.0980	39,411,750	37,500,000	37,500,000					3.640	3.640	MN	117,542	1,365,000	11/30/2016	11/30/2028
75144*-AP-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	5,000,000	109.4360	5,471,800	5,000,000	5,000,000					4.570	4.570	JD	6,347	228,500	12/21/2017	12/21/2027
75289#-AB-6	RANGERS STADIUM CO LLC SR-SEC				2.B	8,813,000	100.1570	8,826,836	8,813,000	8,813,000					3.660	3.660	AO	80,639	322,556	03/24/2020	10/01/2047
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC			1	2.B	35,770,000	114.5220	40,964,519	35,770,000	35,770,000					8.560	8.650	MJSD	170,106	3,104,439	01/30/2001	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC				1.F YE	22,800,000	94.5450	21,556,260	22,800,000	22,800,000					3.110	3.110	JD	31,515	709,080	06/15/2020	06/15/2050
75513E-BN-0	RAYTHEON TECH CORP SERIES WI				2.A FE	24,581,438	116.5220	23,304,473	20,000,000	23,524,418		(992,189)			7.750	2.301	AO	327,222	1,550,000	12/08/2020	05/19/2025
75513E-BS-9	RAYTHEON TECH CORP SERIES WI				2.A FE	39,058,686	124.9290	37,478,551	30,000,000	37,760,302		(1,218,394)			7.100	2.355	MN	272,167	2,130,000	12/08/2020	11/15/2027
75513E-BT-7	RAYTHEON TECH CORP SERIES WI				2.A FE	13,560,559	141.5540	14,155,442	10,000,000	13,377,638		(172,472)			6.800	3.757	JJ	340,000	680,000	12/08/2020	07/01/2036
75513E-BU-4	RAYTHEON TECH CORP SERIES WI				2.A FE	4,068,512	147.1900	4,415,714	3,000,000	4,022,449		(43,280)			7.000	4.109	AO	44,333	210,000	12/08/2020	04/15/2038
75513E-CA-7	RAYTHEON TECH CORP				2.A FE	12,514,949	126.2640	12,626,366	10,000,000	12,416,145		(92,803)			4.875	3.160	AO	102,917	487,500	12/08/2020	10/15/2040
75513E-CJ-8	RAYTHEON TECH CORP SERIES WI			1	2.A FE	19,908,806	126.1860	20,946,916	16,600,000	19,803,768		(98,722)			4.800	3.512	JD	35,413	796,800	12/08/2020	12/15/2043
75513E-CK-5	RAYTHEON TECH CORP SERIES WI			1	2.A FE	16,222,718	121.5070	17,071,802	14,050,000	16,166,296		(53,039)			4.350	3.442	AO	129,026	611,175	12/08/2020	04/15/2047
756109-AS-3	REALTY INCOME CORP SR UNSEC			2	1.G FE	4,797,608	105.4940	5,538,412	5,250,000	4,964,328		49,917			3.000	4.210	JJ	72,625	157,500	06/22/2018	01/15/2027
756109-AU-8	REALTY INCOME CORP SR UNSEC			1	1.G FE	13,120,807	108.9320	14,324,583	13,150,000	13,131,652		2,668			3.650	3.676	JJ	221,322	479,975	11/29/2017	01/15/2028
75884R-AT-0	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	22,706,026	105.3050	23,646,323	22,455,000	22,523,003		(29,221)			3.750	3.606	JD	37,425	842,063	09/29/2015	06/15/2024
75884R-AU-7	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	23,963,216	107.0510	25,665,487	23,975,000	23,971,253		(440)			3.900	3.899	MN	155,838	935,025	09/23/2016	11/01/2025
75884R-AV-5	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	25,515,131	107.7730	27,455,142	25,475,000	25,498,062		(4,349)			3.600	3.579	FA	382,125	917,100	06/27/2017	02/01/2027
75884R-AW-3	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	39,678,699	117.5290	46,576,895	39,630,000	39,677,090		(1,418)			4.400	4.391	FA	726,550	1,743,720	11/27/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	7,887,123	111.5720	8,814,180	7,900,000	7,891,455		1,186			4.125	4.145	MS	95,952	325,875	02/28/2018	03/15/2028
75884R-AY-9	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	14,949,150	123.8850	18,582,686	15,000,000	14,951,709		868			4.650	4.671	MS	205,375	697,500	02/25/2019	03/15/2049
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	2,997,090	103.7600	3,112,814	3,000,000	2,997,739		258			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
75884R-BA-0	REGENCY CENTERS LP			1	2.A FE	19,961,000	109.4410	21,888,274	20,000,000	19,966,986		3,268			3.700	3.723	JD	32,889	740,000	05/11/2020	06/15/2030
75888@-AA-5	REGED HOLDCO-INC. All PIK				5.B GI	24,756,145	100.0000	24,756,145	24,756,145	24,756,145					13.750	13.984	MJSD	9,326	3,668,762	09/30/2021	12/20/2026
7591EP-AQ-3	REGIONS FINANCIAL CORP			1	2.A FE	11,739,086	101.9570	12,005,440	11,775,000	11,750,287		6,955			2.250	2.315	MN	31,645	264,938	05/13/2020	05/18/2025
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC			2	2.A FE	66,286,182	109.3470	69,900,078	63,925,000	65,912,451		(249,892)			3.900	3.396	MN	318,560	2,493,075	08/12/2020	05/15/2029
759351-AP-4	REINSURANCE GRP OF AMER			1	2.A FE	50,172,198	104.1600	51,715,270	49,650,000	50,102,360		(50,491)			3.150	3.019	JD	69,510	1,563,975	08/12/2020	06/15/2030
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A				1.E FE	8,494,052	104.3240	8,465,892	8,115,000	8,311,644		(111,207)			3.850	2.397	MS	88,521	312,428	05/05/2020	09/19/2023
75951A-AK-4	RELIANCE STAND LIFE II SECURED				1.E FE	8,321,670	101.1890	8,424,008	8,325,000	8,324,362		1,123			2.625	2.639	JJ	96,518	218,531	07/15/2019	07/22/2022
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A				1.E FE	44,035,131	104.0700	46,482,743	44,665,000	44,180,227		87,403			2.750	2.983	JJ	545,906	1,228,288	05/13/2020	01/21/2027
75951A-AP-3	RELIANCE STAND LIFE II SERIES 144A				1.E FE	34,847,750	103.6170	36,265,950	35,000,000	34,895,716		29,290			2.750	2.844	MN	144,375	962,500	04/30/2020	05/07/2025
76009X-AB-4	RENSSELAER POLYTECHNIC I UNSEC			2	2.A FE	4,000,000	123.9690	4,958,773	4,000,000	4,000,000					5.246	5.247	MS	69,947	209,840	12/12/2018	09/01/2048
760759-AF-7	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	44,623,226	134.7530	59,795,189	44,374,000	44,538,772		(8,084)			6.086	6.045	MS	795,177	2,700,602	07/20/2005	03/15/2035
760759-AK-6	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	30,954,396	142.4060	44,003,582	30,900,000	30,944,745		(1,333)			6.200	6.187	MS	638,600	1,915,800	03/11/2010	03/01/2040
760759-AM-2	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	13,600,001	104.2430	14,214,510	13,636,000	13,630,814		3,582			4.750	4.779	MN	82,763	647,710	05/02/2011	05/15/2023
760759-AN-0	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	15,312,066	136.5140	21,023,158	15,400,000	15,328,513		1,974			5.700	5.740	MN	112,163	877,800	05/02/2011	05/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760759-AQ-3	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	39,876,699	104.8920	41,931,769	39,976,000	39,941,989		9,781			3.200	3.228	MS	376,663	1,279,232	11/17/2016	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	8,783,829	104.5270	9,258,999	8,858,000	8,820,606		7,604			2.900	3.001	JJ	128,441	256,882	11/29/2016	07/01/2026
760759-AW-0	REPUBLIC SERVICES INC			1	2.B FE	22,251,373	102.7670	20,964,420	20,400,000	22,194,571		(43,789)			3.050	2.602	MS	207,400	622,200	12/15/2020	03/01/2050
760759-AX-8	REPUBLIC SERVICES INC			1	2.B FE	9,314,800	92.9900	9,298,955	10,000,000	9,327,781		12,981			1.450	2.270	FA	54,778		10/19/2021	02/15/2031
760759-AZ-3	REPUBLIC SERVICES INC			1	2.B FE	34,343,636	94.2200	33,730,817	35,800,000	34,393,740		50,104			1.750	2.184	FA	236,678	138,250	09/16/2021	02/15/2032
760759-BA-7	REPUBLIC SERVICES INC			1	2.B FE	24,948,500	99.5290	24,882,143	25,000,000	24,948,944		444			2.375	2.396	MS	87,413		11/01/2021	03/15/2033
76127@-AA-4	RESURGENT HLDGS LLC SR-UNSEC				2.C PL	140,000,000	115.2410	161,337,400	140,000,000	140,000,000					5.150	5.150	FMAN	741,028	5,407,500	02/24/2021	02/24/2031
76132F-A@-6	RETAIL OPPORTUNITY INVS PTNSP- SR-UNSEC				2.C	55,000,000	109.9750	60,486,250	55,000,000	55,000,000					4.190	4.190	JD	102,422	2,304,500	12/15/2017	12/15/2027
76169#-AG-8	REYES HLDGS-L.L.C. A-SR-SEC			1	1.G PL	8,000,000	102.3340	8,186,720	8,000,000	8,000,000					5.130	5.130	JJ	172,140	410,400	08/07/2012	07/31/2022
76169#-AJ-2	REYES HLDGS-L.L.C.				1.G PL	50,000,000	109.8530	54,926,500	50,000,000	50,000,000					3.710	3.710	AO	381,306	1,855,000	10/17/2017	10/17/2028
76169#-AK-9	REYES HLDGS-L.L.C. SR-UNSEC				1.G PL	5,000,000	104.9430	5,247,150	5,000,000	5,000,000					4.220	4.220	JD	10,550	211,000	12/13/2018	12/13/2023
76169#-AL-7	REYES HLDGS-L.L.C. SR-UNSEC				1.G PL	7,000,000	109.2480	7,647,360	7,000,000	7,000,000					4.410	4.410	JD	15,435	308,700	12/13/2018	12/13/2025
76169#-AN-3	REYES HLDGS-L.L.C.				1.G PL	25,000,000	112.2020	28,050,500	25,000,000	25,000,000					4.600	4.600	JJ	546,250	1,150,000	01/10/2019	01/10/2029
76169#-AR-4	REYES HLDGS-L.L.C.				1.G PL	25,000,000	114.0930	28,523,250	25,000,000	25,000,000					4.700	4.700	JJ	558,125	1,175,000	01/10/2019	01/10/2031
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A				1.E FE	3,898,167	100.3390	3,913,236	3,900,000	3,898,198		31			2.000	2.010	MN	6,717		11/22/2021	11/30/2026
76220#-AA-8	RHODE IS HOSP/ MIRIAM HOSP/ EM SR-UNSEC				2.A	32,000,000	102.6130	32,836,160	32,000,000	32,000,000					2.990	2.990	MN	122,258	446,507	05/27/2021	05/27/2031
76774L-AA-5	RITCHIE BROS HLDGS INC SERIES 144A			1	3.C FE	1,985,000	104.3750	2,071,844	1,985,000	1,985,000					4.750	4.750	JD	2,619		12/07/2021	12/15/2031
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC				1.D PL	15,308,184	125.7580	18,873,992	15,008,184	15,305,721		(2,463)			4.389	4.317	MON	29,276	422,849	09/15/2021	04/15/2056
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI				1.G Z	70,510,000	98.8570	69,704,071	70,510,000	70,510,000					3.310	3.310	JJ	337,116		11/09/2021	07/01/2051
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC				1.D PL	32,663,345	127.4090	40,800,624	32,023,345	32,657,644		(5,701)			4.501	4.429	MON	64,061	1,003,690	08/15/2021	03/15/2056
771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	24,319,500	160.3410	40,085,198	25,000,000	24,456,658		15,642			7.000	7.223	MS	583,333	1,750,000	02/18/2009	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	23,939,280	105.6080	25,345,813	24,000,000	23,981,288		6,407			3.350	3.380	MS	203,233	804,000	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	1,968,720	120.0900	2,401,797	2,000,000	1,973,113		698			4.000	4.091	MN	7,333	80,000	11/13/2014	11/28/2044
771196-BL-5	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	35,487,886	103.8870	39,144,675	37,680,000	36,505,235		211,080			2.375	3.043	JJ	380,333	894,900	11/23/2016	01/28/2027
771367-BX-6	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	8,939,890	133.8280	12,044,539	9,000,000	8,962,588		2,078			6.375	6.426	MS	191,250	573,750	09/19/2003	09/01/2033
771367-BZ-1	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	13,003,370	137.6770	17,897,948	13,000,000	13,002,303		(150)			6.470	6.468	JJ	387,841	841,100	03/03/2008	07/15/2032
771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	7,000,000	152.3590	10,665,126	7,000,000	7,000,000					8.000	8.000	JD	24,889	560,000	12/19/2008	12/15/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	17,001,860	105.5520	17,943,843	17,000,000	17,000,944		(267)			3.100	3.098	JD	43,917	527,000	06/09/2017	06/01/2027
772739-AQ-1	WESTROCK RKT LLC CO.GUARNT			1	2.B FE	8,907,642	102.6760	9,240,860	9,000,000	8,987,192		10,547			4.000	4.127	MS	120,000	360,000	09/04/2012	03/01/2023
773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC			1	1.G FE	14,999,247	126.7870	19,018,102	15,000,000	14,999,886		15			6.700	6.700	JJ	463,417	1,005,000	02/19/1998	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION SR UNSEC			1	1.G FE	8,002,010	139.3530	11,148,245	8,000,000	8,001,863		(111)			6.250	6.247	JD	41,667	500,000	10/15/2009	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION SR UNSEC			2	1.G FE	18,367,915	125.2720	21,922,549	17,500,000	18,321,871		(17,360)			4.200	3.914	MS	245,000	735,000	03/25/2019	03/01/2049
776696-AE-6	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	19,984,800	101.4770	20,295,400	20,000,000	19,998,473		1,706			3.125	3.134	MN	79,861	625,000	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	31,356,600	107.7720	32,331,676	30,000,000	30,616,876		(154,026)			3.850	3.257	JD	51,333	1,155,000	11/08/2016	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	28,523,942	109.5450	31,400,995	28,665,000	28,560,041		17,934			3.800	3.879	JD	48,412	1,089,270	12/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC SR UNSEC			2	2.A FE	31,765,656	112.2590	35,698,403	31,800,000	31,776,043		3,035			4.200	4.213	MS	393,260	1,335,600	08/14/2018	09/15/2028
776743-AJ-5	ROPER TECHNOLOGIES INC			1	2.B FE	14,361,884	96.1380	13,964,021	14,525,000	14,384,603		14,930			2.000	2.125	JD	807	290,500	06/08/2020	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.A FE	7,205,525	93.9000	7,042,517	7,500,000	7,211,614		5,983			1.750	2.214	FA	49,583	41,806	10/19/2021	02/15/2031
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC				2.C PL	67,134,797	109.3190	73,391,089	67,134,797	67,134,797					4.190	4.190	JD	7,814	2,784,088	06/30/2021	12/31/2049
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	32,000,000	103.6590	33,170,880	32,000,000	32,000,000					4.380	4.380	JJ	646,293	1,401,600	01/18/2018	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	35,000,000	106.6010	37,310,350	35,000,000	35,000,000					5.320	5.320	JJ	781,006	1,862,000	01/31/2019	01/31/2026
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	40,000,000	117.6120	47,044,800	40,000,000	40,000,000					7.910	7.988	JAJO	791,000	3,164,000	04/01/2020	04/01/2027
78200J-AA-0	RUSH OBLIGATED GROUP SERIES 2020				1.E FE	39,110,000	111.6800	43,677,975	39,110,000	39,110,000					3.922	3.922	MN	195,998	1,533,894	04/03/2020	11/15/2029
78349A-A*-4	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.E	5,000,000	110.2320	5,511,600	5,000,000	5,000,000					4.040	4.040	JJ	101,000	202,000	12/18/2018	07/01/2029
78349A-A@-2	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.E	8,000,000	112.0570	8,964,560	8,000,000	8,000,000					4.170	4.170	JJ	166,800	333,600	12/18/2018	07/01/2034
78349A-AB-9	RWJ BARNABAS HEALTH SR UNSEC			2	1.D FE	11,693,978	117.0240	15,096,156	12,900,000	11,804,622		24,047			3.949	4.526	JJ	254,711	509,421	12/16/2016	07/01/2046
78349A-B*-3	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.E	57,000,000	115.5780	65,879,460	57,000,000	57,000,000					4.400	4.400	JJ	1,254,000	2,508,000	12/18/2018	07/01/2044
78396*-AA-6	STONEBRIAR COMMERICAL FINANCE SR-UNSEC				2.C PL	60,000,000	107.1910	64,314,600	60,000,000	60,000,000					4.750	4.750	AO	593,750	2,850,000	10/16/2019	10/16/2024
78403D-AP-5	SBA TOWER TRUST SERIES 144A				1.F FE	20,773,000	99.8520	20,565,596	20,596,000	20,745,650		(27,350)			1.884	1.699	MON	17,246	340,929	03/24/2021	01/15/2026
78403D-AR-1	SBA TOWER TRUST SERIES 144A				1.F FE	18,858,000	102.0660	19,247,604	18,858,000	18,858,000					2.328	2.333	FMAN	56,096	439,014	07/08/2020	01/15/2028
78403D-AT-7	SBA TOWER TRUST SERIES 144A			2	1.F FE	24,880,000	98.3880	24,478,815	24,880,000	24,880,000					1.631	1.631	MON	18,035	237,840	04/29/2021	05/15/2051
78403D-AV-2	SBA TOWER TRUST SERIES 144A			2	1.F FE	29,500,000	99.2780	29,286,975	29,500,000	29,500,000					0.000	0.000	MON		72,373	10/08/2021	10/15/2051
78403D-AX-8	SBA TOWER TRUST SERIES 144A			2	1.F FE	35,000,000	101.2570	35,440,097	35,000,000	35,000,000					2.593	2.593	MON	40,336	121,007	10/08/2021	10/15/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78408L-A*-8	SC JOHNSON & SON-INC. SR-UNSEC				1.G YE	102,948,245	111.8510	117,791,686	105,311,250	105,311,250				(7,691,375)	2.180	2.180	FA	854,542	2,394,493	02/17/2016	02/17/2031
78412D-B*-9	SEMCO ENERGY INC SR-SEC				1.E	22,000,000	101.9770	22,434,940	22,000,000	22,000,000					3.150	3.149	AO	134,750	693,000	04/21/2020	04/21/2050
78433L-AC-0	SCE RECOVERY FUNDING LLC SERIES A-3				1.A FE	9,999,497	95.8080	9,580,823	10,000,000	9,999,838		341			2.510	2.510	MN	32,072	181,975	02/17/2021	11/15/2045
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC				1.G	41,895,947	105.4980	44,199,386	41,895,947	41,895,947					3.630	3.658	MON	67,592	1,241,675	05/17/2021	05/15/2036
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC				1.E PL	10,479,000	118.3980	12,406,926	10,479,000	10,479,000					4.300	4.298	MS	132,676	495,422	04/24/2020	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC				1.E PL	66,421,852	99.7750	66,272,403	66,421,852	66,421,852					4.350	4.349	MS	850,753	2,113,299	12/29/2020	08/15/2053
78486*-AE-9	STONEHILL PACE 2020-1 LLC				1.E PL	78,405,807	99.7500	78,209,792	78,405,807	78,405,807					4.300	4.300	MS	992,705	1,491,305	05/12/2021	08/15/2053
78486Q-AF-8	SVB FINANCIAL GROUP		2		2.B FE	36,048,487	94.7400	36,116,671	38,122,000	36,138,341		89,854			1.800	2.442	FA	284,009	177,750	10/08/2021	02/02/2031
78488@-AH-8	SVF HLDG R/E INV TRUST SR-UNSEC				2.A	10,000,000	110.4280	11,042,800	10,000,000	10,000,000					4.240	4.240	FA	160,178	424,000	08/15/2018	08/15/2028
78488@-AJ-4	SVF HLDG R/E INV TRUST SR-UNSEC				2.A	36,000,000	113.0420	40,695,120	36,000,000	36,000,000					4.340	4.340	FA	590,240	1,562,400	11/01/2018	08/15/2030
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik				5.B GI	15,243,388	100.0000	15,243,388	15,243,388	15,243,388					11.500	11.663	MJSD	9,739	1,771,016	09/30/2021	07/03/2026
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC		1		2.C FE	10,107,500	108.7550	10,875,468	10,000,000	10,031,666		(13,278)			5.750	5.594	MN	73,472	575,000	05/05/2015	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC		1		2.C FE	16,332,850	111.0220	18,041,135	16,250,000	16,281,840		(9,836)			5.625	5.551	MS	304,688	914,063	01/13/2016	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC		1		2.C FE	39,699,124	112.3180	44,927,026	40,000,000	39,823,468		28,910			5.000	5.098	MS	588,889	2,000,000	05/11/2017	03/15/2027
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC				2.B PL	26,475,471	103.1880	27,319,509	26,475,471	26,475,471					3.880	3.880	FA	402,339	1,027,248	02/10/2020	07/10/2043
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC				2.B PL	100,000,000	114.3090	114,309,000	100,000,000	100,000,000					4.850	4.850	JJ	2,425,000	4,850,000	12/02/2015	07/01/2040
78621#-AA-9	SACYR PLENARY UTILITY PARTNERS SR-UNSEC				1.G Z	99,214,611	107.7620	106,915,649	99,214,611	99,214,611					3.700	3.717	MJSD	10,197	3,681,138	12/30/2020	12/31/2060
79466L-AF-1	SALESFORCE.COM INC SR UNSEC		1		1.F FE	45,476,148	110.9630	50,959,835	45,925,000	45,623,273		41,804			3.700	3.819	AO	377,606	1,699,225	04/24/2018	04/11/2028
79466L-AJ-3	SALESFORCE COM INC		1		1.F FE	16,090,138	99.0640	16,097,933	16,250,000	16,093,450		3,313			1.950	2.062	JJ	148,755		10/21/2021	07/15/2031
79466L-AK-0	SALESFORCE COM INC		1		1.F FE	21,917,540	99.8720	21,971,878	22,000,000	21,918,475		935			2.700	2.724	JJ	278,850		11/01/2021	07/15/2041
79466L-AL-8	SALESFORCE COM INC		1		1.F FE	10,082,250	101.7710	10,177,090	10,000,000	10,082,084		(166)			2.900	2.858	JJ	136,139		10/18/2021	07/15/2051
79585T-AS-2	SALVATION ARMY UNSEC		2		1.D FE	35,000,000	110.2840	38,599,395	35,000,000	35,000,000					4.528	4.528	MS	528,267	1,584,800	08/16/2018	09/01/2048
79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A		2		2.A FE	18,765,790	109.8830	18,680,042	17,000,000	18,703,505		(62,285)			4.450	2.358	MN	102,968	378,250	10/18/2021	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A		1		2.A FE	47,311,280	100.7620	47,358,041	47,000,000	47,305,207		(6,073)			3.350	3.265	AO	328,021	670,000	11/03/2021	04/16/2031
797440-BF-0	SAN DIEGO G & E 1ST MORTG		1		1.F FE	14,773,100	127.9710	19,195,635	15,000,000	14,852,533		7,233			5.350	5.454	MN	102,542	802,500	10/28/2005	05/15/2035
797440-BH-6	SAN DIEGO G & E 1ST MORTG		1		1.F FE	8,998,900	117.4810	11,748,105	10,000,000	9,625,874		70,107			6.000	7.000	JD	50,000	600,000	11/18/2008	06/01/2026
797440-BJ-2	SAN DIEGO G & E 1ST MORTG		1		1.F FE	2,990,640	135.1660	4,054,975	3,000,000	2,993,115		255			6.125	6.148	MS	54,104	183,750	09/17/2007	09/15/2037
797440-BK-9	SAN DIEGO G & E 1ST MORTG		1		1.F FE	8,212,050	139.9420	11,545,218	8,250,000	8,220,889		925			6.000	6.033	JD	41,250	495,000	05/11/2009	06/01/2039
797440-BL-7	SAN DIEGO G & E 1ST MORTG		1		1.F FE	11,784,188	132.4940	15,634,332	11,800,000	11,787,682		386			5.350	5.359	MN	80,666	631,300	05/10/2010	05/15/2040
797440-BM-5	SAN DIEGO G & E 1ST MORTG		1		1.F FE	40,917,733	121.3190	51,257,446	42,250,000	41,218,244		33,689			4.500	4.697	FA	718,250	1,901,250	10/27/2010	08/15/2040
797440-BP-8	SAN DIEGO G & E 1ST MORTG		1		1.F FE	10,921,375	110.9420	12,064,963	10,875,000	10,911,195		(1,191)			3.950	3.926	MN	54,889	429,563	11/16/2011	11/15/2041
797440-BQ-6	SAN DIEGO G & E 1ST MORTG		1		1.F FE	14,922,150	115.6850	17,352,732	15,000,000	14,937,757		1,891			4.300	4.331	AO	161,250	645,000	03/19/2012	04/01/2042
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSEC		2		2.A FE	24,382,780	109.6350	26,449,409	24,125,000	24,286,439		(26,875)			4.400	4.257	JJ	495,367	1,061,500	03/01/2018	07/13/2027
80282K-AS-5	SANTANDER HOLDINGS USA SR UNSEC		2		2.A FE	5,106,712	102.2030	5,314,558	5,200,000	5,173,612		24,255			3.400	3.900	JJ	80,051	176,800	02/21/2019	01/18/2023
80282K-AW-6	SANTANDER HOLDINGS USA SR UNSEC		2		2.A FE	15,111,993	104.2310	15,764,923	15,125,000	15,118,393		2,560			3.500	3.519	JD	35,292	529,375	06/04/2019	06/07/2024
80386W-AC-9	SASOL FINANCING USA LLC		1		3.B FE	5,600,000	100.6250	5,635,000	5,600,000	5,600,000					4.375	4.375	MS	70,097	122,500	03/11/2021	09/18/2026
80386W-AD-7	SASOL FINANCING USA LLC		1		3.B FE	5,725,000	100.8500	5,773,663	5,725,000	5,725,000					5.500	5.500	MS	90,089	157,438	03/11/2021	03/18/2031
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC				5.B	12,500,000	100.0730	12,509,125	12,500,000	12,500,000					12.000	12.156	MJSD	4,110	1,683,829	03/31/2021	03/26/2023
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC		2		1.F FE	6,975,710	107.4210	7,519,436	7,000,000	6,981,309		2,201			3.250	3.291	MN	24,646	227,500	05/20/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP		1		1.F FE	9,985,800	118.3310	11,833,150	10,000,000	9,987,846		1,190			4.625	4.643	MS	127,188	462,500	03/20/2020	03/22/2030
808513-BF-1	CHARLES SCHWAB CORP		1		1.F FE	4,993,900	97.5220	4,876,085	5,000,000	4,995,097		1,134			0.900	0.924	MS	13,750	33,750	12/08/2020	03/11/2026
808513-BG-9	CHARLES SCHWAB CORP		1		1.F FE	4,728,250	96.0330	4,801,662	5,000,000	4,744,166		15,916			1.650	2.270	MS	25,208	41,250	05/11/2021	03/11/2031
808513-BS-3	CHARLES SCHWAB CORP		1		1.F FE	27,951,250	100.9980	28,279,481	28,000,000	27,954,026		2,776			2.300	2.320	MN	85,867	322,000	05/11/2021	05/13/2031
808625-AA-5	SCIENCE APPLICATIONS INT SERIES 144A		1		4.A FE	2,375,000	102.5000	2,434,375	2,375,000	2,375,000					4.875	4.875	AO	28,945	115,781	03/04/2020	04/01/2028
81211K-AU-4	SEALED AIR CORP CO.GUARNT		1		3.B FE	7,200,000	103.6250	7,461,000	7,200,000	7,200,000					5.250	5.250	AO	94,500	378,000	03/07/2013	04/01/2023
81211K-AW-0	SEALED AIR CORP CO.GUARNT		1		3.B FE	7,000,000	107.0000	7,490,000	7,000,000	7,000,000					5.125	5.125	JD	29,896	358,750	11/07/2014	12/01/2024
81211K-AX-8	SEALED AIR CORP CO.GUARNT		1		3.B FE	19,660,000	110.6250	21,571,875	19,500,000	19,566,399		(17,084)			5.500	5.391	MS	315,792	1,072,500	12/11/2015	09/15/2025
81257@-AA-6	SEATTLE ARENA COMPANY, LLC SR-UNSEC				2.C PL	100,000,000	100.3010	100,301,000	100,000,000	100,000,000					3.500	3.500	MS	884,722		09/30/2021	03/31/2046
81675*-AB-0	SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC		1		1.G FE	5,892,562	107.5030	6,334,681	5,892,562	5,892,562					5.570	5.570	JD	2,735	328,216	12/28/2005	12/28/2024
81675*-AC-8	SEMINOLE ELECTRIC COOP-INC. B-SR-UNSEC		1		1.G FE	15,000,000	124.4230	18,663,450	15,000,000	15,000,000					6.030	6.030	JD	7,538	904,500	12/28/2005	12/28/2033
81708#-AA-9	SENECA GENERATION-LLC SR-SEC		1		3.B PL	75,000,000	96.9580	72,718,500	75,000,000	75,000,000					4.330	4.354	MJSD	9,021	3,247,643	04/15/2016	04/27/2026
81728X-AA-6	SENTARA HEALTHCARE SERIES 2021		1		1.C FE	42,675,000	101.3130	43,235,179	42,675,000	42,675,000					2.927	2.927	MN	208,183	58,985	10/07/2021	11/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
817565-BT-0	SERVICE CORP INTL SR UNSEC			1	3.B FE	2,598,600	120.0000	2,928,000	2,440,000	2,519,043		(12,186)			7.500	6.756	AO	45,750	183,000	10/15/2013	04/01/2027
817565-CD-4	SERVICE CORP INTL SR UNSEC			1	3.C FE	20,120,000	104.3750	20,875,000	20,000,000	20,064,718		(14,686)			4.625	4.534	JD	41,111	925,000	01/08/2018	12/15/2027
819420-AB-6	SHANDS TEACH HOSP CLINIC SECURED			1	1.G FE	90,000,000	125.1470	112,632,238	90,000,000	90,000,000					4.741	4.741	JD	355,575	4,266,900	02/28/2013	12/01/2042
824158-AA-3	SHERMAN FINANCIAL GROUP-LLC SR-UNSEC				2.B PL	200,000,000	123.0490	246,098,000	200,000,000	200,000,000					5.680	5.720	FMAN	1,514,667	11,360,000	05/13/2020	05/12/2030
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	47,062,548	108.1870	52,238,317	48,285,000	47,467,362		131,163			3.450	3.795	JD	138,819	1,665,833	10/12/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	25,564,500	124.6210	31,155,158	25,000,000	25,509,585		(12,468)			4.500	4.360	JD	93,750	1,125,000	10/12/2018	06/01/2047
824348-BN-5	SHERWIN WILLIAMS CO			1	2.B FE	21,262,608	98.8320	21,347,686	21,600,000	21,265,587		2,979			2.200	2.371	MS	67,320		11/23/2021	03/15/2032
826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT			1	1.F FE	19,994,600	144.2830	28,856,645	20,000,000	19,996,119		139			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
827048-AU-3	SILGAN HOLDINGS INC SR UNSEC			1	3.C FE	19,906,250	100.6250	20,125,000	20,000,000	19,949,966		13,953			4.750	4.835	MS	279,722	950,000	08/31/2018	03/15/2025
828807-CS-4	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	9,980,400	105.1860	10,518,576	10,000,000	9,994,030		2,040			3.375	3.398	AO	84,375	337,500	09/03/2014	10/01/2024
828807-CV-7	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	24,836,450	106.5720	26,643,002	25,000,000	24,933,622		16,677			3.500	3.578	MS	291,667	875,000	08/19/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	19,747,926	106.9920	21,184,372	19,800,000	19,772,412		5,097			3.250	3.281	MN	55,413	643,500	11/15/2016	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,490,760	107.2590	1,608,883	1,500,000	1,494,601		885			3.375	3.448	JD	2,250	50,625	05/22/2017	06/15/2027
82922T-AA-7	SINAI HEALTH SYSTEM SECURED			1	1.B FE	34,613,836	101.0590	35,234,305	34,865,000	34,687,443		9,750			3.034	3.078	JJ	473,074	1,071,685	06/20/2013	01/20/2036
82967N-BA-5	SIRIUS XM RADIO INC CO.GUARNT			1	3.C FE	20,050,000	103.9340	20,786,800	20,000,000	20,024,871		(6,201)			5.000	4.962	FA	416,667	1,000,000	06/26/2017	08/01/2027
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	5,450,000	100.5590	5,480,466	5,450,000	5,450,000					4.000	4.000	JJ	115,056		06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	24,850,000	98.0450	24,364,183	24,850,000	24,850,000					3.875	3.875	MS	361,102		08/02/2021	09/01/2031
831748-AA-2	SMART MARKETS FUND REIT-LLC SR-UNSEC				2.C	50,000,000	110.6490	55,324,500	50,000,000	50,000,000					4.390	4.390	JD	182,917	2,195,000	08/20/2018	06/19/2028
832696-AK-4	JM SMUCKER CO SR UNSEC			1	2.B FE	14,361,507	106.5610	15,307,542	14,365,000	14,363,725		370			3.500	3.503	MS	148,039	502,775	03/12/2015	03/15/2025
832696-AS-7	JM SMUCKER CO			1	2.B FE	11,520,275	100.2050	11,523,571	11,500,000	11,514,937		(2,672)			2.375	2.355	MS	80,420	195,938	04/14/2021	03/15/2030
832696-AU-2	JM SMUCKER CO			1	2.B FE	25,496,573	96.7130	24,903,653	25,750,000	25,502,136		5,564			2.125	2.231	MS	147,437		09/29/2021	03/15/2032
832696-AV-0	JM SMUCKER CO			1	2.B FE	19,355,495	96.8590	18,742,221	19,350,000	19,355,386		(109)			2.750	2.748	MS	143,378		09/22/2021	09/15/2041
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC			1	2.B FE	5,558,705	105.7590	5,878,838	5,558,705	5,558,705					3.950	3.950	JD	610	219,569	03/04/2015	06/30/2035
837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	6,944,070	135.8820	9,511,765	7,000,000	6,968,519		2,130			6.625	6.687	FA	193,229	463,750	01/24/2002	02/01/2032
837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	41,124,813	126.9950	54,226,873	42,700,000	41,687,750		58,757			5.300	5.577	MN	289,174	2,263,100	06/18/2009	05/15/2033
837004-BZ-2	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,847,450	129.7120	16,213,976	12,500,000	12,074,170		21,329			5.250	5.619	MS	218,750	656,250	07/15/2009	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	78,404,760	140.4260	110,234,439	78,500,000	78,431,130		2,219			6.050	6.058	JJ	2,189,932	4,749,250	03/10/2009	01/15/2038
837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	31,744,400	132.0710	42,262,690	32,000,000	31,801,823		6,311			5.500	5.555	JD	78,222	1,760,000	03/09/2011	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,209,975	134.8550	15,171,204	11,250,000	11,217,991		933			5.450	5.474	FA	255,469	613,125	01/26/2011	02/01/2041
837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	42,014,221	117.4950	51,392,390	43,740,000	42,148,760		15,705			4.350	4.597	FA	792,788	1,902,690	11/13/2013	02/01/2042
837004-CG-3	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	14,925,000	124.6090	18,691,341	15,000,000	14,937,201		1,683			4.600	4.631	JD	30,667	690,000	06/10/2013	06/15/2043
838515-J#-2	SOUTH JERSEY GAS CO SR-SEC				1.G	34,000,000	116.3550	39,560,700	34,000,000	34,000,000					3.930	3.930	AO	278,375	668,100	04/16/2020	04/16/2050
838515-K*-4	SOUTH JERSEY GAS CO SR-SEC				1.G	56,000,000	115.7520	64,821,120	56,000,000	56,000,000					3.980	3.980	AO	557,200	2,228,800	10/01/2020	10/01/2050
838518-F#-0	SOUTH JERSEY INDUSTRIES INC				2.C	60,000,000	107.9020	64,741,200	60,000,000	60,000,000					3.910	3.906	JJ	984,017	2,346,000	07/30/2020	07/30/2030
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	20,588,218	109.9240	22,631,392	20,588,218	20,588,218					5.410	5.411	JJ	556,911	1,113,823	11/19/2009	01/01/2028
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	75,000,000	104.0730	78,054,750	75,000,000	75,000,000					3.620	3.620	MN	346,917	2,715,000	05/15/2013	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC				1.F	13,500,000	108.6560	14,668,560	13,500,000	13,500,000					4.160	4.160	FA	212,160	561,600	08/15/2018	08/15/2048
84132G-AD-1	SE ALASKA REG HEALTH CON			1	1.G FE	25,000,000	98.6900	24,672,619	25,000,000	25,000,000					3.485	3.485	JJ	220,233		09/23/2021	07/01/2051
842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	40,107,542	129.5590	51,823,797	40,000,000	40,065,538		(3,696)			6.000	5.981	JJ	1,106,667	2,400,000	01/03/2005	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	49,925,800	128.2560	64,127,824	50,000,000	49,952,424		2,338			5.750	5.760	AO	718,750	2,875,000	03/28/2005	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	11,804,318	122.6290	14,715,519	12,000,000	11,870,095		5,907			5.550	5.663	JJ	307,100	666,000	12/14/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	47,681,900	124.1120	60,268,923	48,560,000	47,937,187		28,106			5.350	5.481	JJ	1,197,948	2,597,960	02/16/2010	07/15/2035
842400-FF-5	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	18,959,288	124.3890	24,100,374	19,375,000	19,076,329		12,180			5.550	5.704	JJ	495,839	1,075,313	03/13/2009	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	6,967,800	129.2500	9,047,523	7,000,000	6,976,343		857			5.950	5.983	FA	173,542	416,500	01/14/2008	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	36,895,332	131.1320	48,781,028	37,200,000	36,964,508		7,576			6.050	6.110	MS	662,677	2,250,600	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	34,578,950	125.4360	43,902,535	35,000,000	34,670,593		10,236			5.500	5.583	MS	566,806	1,925,000	03/08/2010	03/15/2040
842400-FW-8	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	3,663,866	106.5130	3,999,565	3,755,000	3,676,423		2,306			3.900	4.048	MS	43,120	146,445	01/25/2016	03/15/2043
842400-GE-7	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	19,381,735	102.2060	20,777,534	20,329,000	19,505,099		21,347			3.600	3.865	FA	304,935	731,844	02/16/2016	02/01/2045
842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	25,913,600	126.7080	32,943,973	26,000,000	25,942,230		2,640			5.750	5.773	MN	191,028	1,495,000	12/19/2005	11/15/2035
842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	44,890,650	129.4700	58,261,299	45,000,000	44,913,620		2,662			5.125	5.141	MN	294,688	2,306,250	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	22,259,879	110.2870	25,200,662	22,850,000	22,365,001		14,348			3.750	3.898	MS	252,302	856,875	08/06/2013	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.D FE	24,670,764	116.9630	29,006,869	24,800,000	24,690,022		2,845			4.450	4.482	MS	324,949	1,103,600	03/10/2014	03/15/2044
8426EP-AB-4	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	22,547,540	109.7450	24,774,862	22,575,000	22,550,633		602			3.950	3.957	AO	222,928	891,713	12/04/2017	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC			1	2.B	52,857,145	118.1190	62,434,331	52,857,145	52,857,145					5.750	5.750	JD	135,079	3,039,286	07/01/2010	06/15/2040
84314P-AA-7	SOUTHERN IL HEALTHCARE SERIES 2020			2	1.E FE	43,500,000	113.2460	49,262,072	43,500,000	43,500,000					3.970	3.970	MN	220,666	1,803,703	10/21/2020	05/15/2050
843452-AZ-6	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	1,583,490	139.0620	2,208,308	1,588,000	1,585,280		168			8.000	8.025	MS	42,347	127,040	02/21/2002	03/01/2032
84346L-AA-8	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	4,985,800	119.0800	5,954,012	5,000,000	4,986,957		261			4.800	4.818	MS	70,667	240,000	03/07/2017	03/15/2047
843646-AM-2	SOUTHERN POWER CO SR UNSEC			1	2.B FE	5,388,066	108.7550	5,872,758	5,400,000	5,394,793		1,201			4.150	4.177	JD	18,675	224,100	11/12/2015	12/01/2025
843646-AW-0	SOUTHERN POWER CO			1	2.A FE	4,663,546	96.6340	4,517,637	4,675,000	4,665,745		2,199			0.900	0.950	JJ	19,401	21,856	01/05/2021	01/15/2026
843830-B@-8	SOUTHERN STAR CENTRAL CORPORAT E-SR-UNSEC				2.C FE	46,000,000	104.4250	48,035,500	46,000,000	46,000,000					3.590	3.591	JJ	766,066	1,082,584	11/18/2020	11/18/2030
843830-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR-UNSEC				2.B FE	16,000,000	106.6990	17,071,840	16,000,000	16,000,000					3.790	3.790	JJ	281,302	606,400	07/14/2020	07/14/2030
844895-AL-6	SOUTHWEST GAS CORP SR UNSEC				2.A FE	21,230,020	123.5570	25,947,064	21,000,000	21,075,008		(13,210)			8.000	7.905	FA	700,000	1,680,000	08/06/1996	08/01/2026
844895-AV-4	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	14,744,985	100.1750	14,775,791	14,750,000	14,749,856		571			3.875	3.879	AO	142,891	571,563	03/20/2012	04/01/2022
844895-AX-0	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	15,262,631	109.6850	16,727,026	15,250,000	15,261,558		(310)			3.800	3.795	AO	144,875	579,500	12/19/2017	09/29/2046
84489P-AC-2	SOUTHWEST GAS CORP SR UNSEC				2.A FE	10,000,000	124.2630	12,426,312	10,000,000	10,000,000					7.920	7.922	AO	198,000	792,000	05/30/1997	06/04/2027
845011-AB-1	SOUTHWEST GAS CORP SR UNSEC			2	2.A FE	1,998,980	113.4590	2,269,177	2,000,000	1,999,029		19			4.150	4.153	JD	6,917	83,000	05/28/2019	06/01/2049
845011-AC-9	SOUTHWEST GAS CORP			1	2.A FE	13,571,297	96.9570	13,137,672	13,550,000	13,568,165		(2,031)			2.200	2.182	JD	13,249	298,100	06/02/2020	06/15/2030
845331-C#-2	SOUTHWEST WATER CO G-SR-UNSEC				2.A PL	13,000,000	114.2980	14,858,740	13,000,000	13,000,000					4.500	4.500	MN	71,500	585,000	05/17/2018	05/17/2043
845331-C@-4	SOUTHWEST WATER CO F-SR-UNSEC				2.A PL	5,000,000	112.0220	5,601,100	5,000,000	5,000,000					4.380	4.380	MN	26,767	219,000	05/17/2018	05/17/2033
845437-BN-1	SOUTHWESTERN ELEC POWER SR UNSEC			1	2.A FE	9,910,800	107.7000	10,769,986	10,000,000	9,922,941		1,994			3.900	3.951	AO	97,500	390,000	03/23/2015	04/01/2045
845437-BT-8	SOUTHWESTERN ELEC POWER			1	2.A FE	36,866,430	99.1660	36,691,569	37,000,000	36,866,845		415			3.250	3.269	MN	193,736		11/01/2021	11/01/2051
845743-BJ-1	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	15,072,829	124.8190	18,722,885	15,000,000	15,042,230		(2,817)			6.000	5.964	AO	225,000	900,000	05/24/2005	10/01/2033
845743-BL-6	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	9,628,500	131.7480	13,174,789	10,000,000	9,733,270		10,743			6.000	6.280	AO	150,000	600,000	01/09/2008	10/01/2036
845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	33,715,066	121.1650	41,462,717	34,220,000	33,820,069		12,353			4.500	4.591	FA	581,740	1,539,900	08/31/2011	08/15/2041
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	3,753,294	112.2240	4,236,452	3,775,000	3,755,197		455			3.700	3.732	FA	52,766	139,675	08/02/2017	08/15/2047
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8			1	1.G FE	23,164,858	104.2830	24,298,015	23,300,000	23,169,307		3,009			3.150	3.180	MN	122,325	733,950	02/23/2021	05/01/2050
84611#-AF-8	SOVRAN SELF STORAGE-INC.				2.B	50,000,000	106.7540	53,377,000	50,000,000	50,000,000					3.670	3.670	JJ	815,556	1,835,000	07/21/2016	07/21/2028
84756N-AD-1	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	9,976,500	106.5280	10,652,814	10,000,000	9,994,019		2,520			4.750	4.779	MS	139,861	475,000	09/16/2013	03/15/2024
84756N-AF-6	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	19,916,400	105.1300	21,025,944	20,000,000	19,970,021		8,695			3.500	3.550	MS	206,111	700,000	03/09/2015	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	37,373,735	115.5940	42,683,205	36,925,000	37,326,622		(10,117)			4.500	4.424	MS	489,256	1,661,625	10/07/2016	03/15/2045
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	30,345,664	106.0170	32,202,714	30,375,000	30,359,643		2,885			3.375	3.386	AO	216,422	1,025,156	10/14/2016	10/15/2026
847638-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC			1	1.D	33,020,000	102.7820	33,938,616	33,020,000	33,020,000					3.500	3.500	JJ	532,906	1,155,700	02/17/2015	01/15/2030
85172F-AS-8	SPRINGLEAF FINANCE CORP			1	3.B FE	4,550,000	107.0000	4,868,500	4,550,000	4,550,000					8.875	8.875	JD	33,651	403,813	05/12/2020	06/01/2025
852348-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC			1	1.F Z	52,390,000	110.9050	58,103,130	52,390,000	52,390,000					4.420	4.420	JJ	1,157,819	2,315,638	06/30/2015	01/01/2038
852388-AA-1	STADCO LA-LLC SR-UNSEC				2.C PL	85,000,000	102.8570	87,428,450	85,000,000	85,000,000					3.750	3.768	FMAN	407,292	938,542	08/05/2021	05/15/2056
85253#-AG-6	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.C	12,500,000	106.1640	13,270,500	12,500,000	12,500,000					4.100	4.100	JD	25,625	512,500	06/13/2018	06/13/2025
85253#-AH-4	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.C	25,000,000	109.1140	27,278,500	25,000,000	25,000,000					4.270	4.270	JD	53,375	1,067,500	06/13/2018	06/13/2028
85253#-AK-7	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.C Z	30,000,000	98.9030	29,670,900	30,000,000	30,000,000					2.950	2.950	MS	228,625		09/28/2021	09/28/2033
853496-AC-1	STANDARD INDUSTRIES INC SR UNSEC			1	4.A FE	6,650,000	102.9400	6,845,510	6,650,000	6,650,000					5.000	5.000	FA	125,611	332,500	02/02/2017	02/15/2027
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	19,685,000	107.4480	21,151,120	19,685,000	19,685,000					3.310	3.310	FA	246,150	651,574	03/25/2020	08/15/2030
855244-AT-6	STARBUCKS CORP SR UNSEC			2	2.B FE	55,873,440	109.2190	61,162,818	56,000,000	55,899,998		11,228			3.550	3.577	FA	751,022	1,988,000	05/02/2019	08/15/2029
855244-AW-9	STARBUCKS CORP			1	2.B FE	46,712,011	99.2970	46,173,869	46,501,000	46,706,556		(5,455)			2.250	2.189	MS	316,788		10/19/2021	03/12/2030
855244-AZ-2	STARBUCKS CORP			1	2.A FE	10,212,100	101.9850	10,198,505	10,000,000	10,207,952		(4,148)			2.550	2.283	MN	32,583	127,500	10/20/2021	11/15/2030
857477-AL-7	STATE STREET CORP SUBORD				1.G FE	4,642,467	103.1110	4,794,673	4,650,000	4,648,826		827			3.100	3.119	MN	18,419	144,150	05/08/2013	05/15/2023
857477-AM-5	STATE STREET CORP SR UNSEC				1.F FE	13,517,480	105.2160	14,256,833	13,550,000	13,542,929		3,560			3.700	3.729	MN	57,098	501,350	11/14/2013	11/20/2023
857477-AT-0	STATE STREET CORP SR UNSEC				1.F FE	20,447,564	107.7280	22,057,347	20,475,000	20,463,905		2,815			3.550	3.566	FA	268,535	726,863	08/13/2015	08/18/2025
857477-BN-2	STATE STREET CORP SERIES WI			2	1.E FE	7,000,000	108.2440	7,577,082	7,000,000	7,000,000					3.152	3.152	MS	55,773	220,640	10/29/2020	03/30/2031
857477-BP-7	STATE STREET CORP				1.F FE	23,699,778	99.1230	23,665,653	23,875,000	23,704,659		4,882			2.200	2.287	MS	172,165	75,625	10/12/2021	03/03/2031
858119-BF-6	STEEL DYNAMICS INC CO.GUARNT			1	2.C FE	25,187,969	102.7960	25,698,905	25,000,000	25,081,740		(25,174)			5.000	4.880	JD	55,556	1,250,000	05/17/2017	12/15/2026
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2.B PL	36,103,919	103.1230	37,231,444	36,103,919	36,103,919					3.820	3.837	MJSD	3,831	1,379,170	06/29/2017	06/30/2047
862121-A#-7	STORE CAPITAL CORP SR-UNSEC				2.B FE	35,000,000	110.2900	38,601,500	35,000,000	35,000,000					4.730	4.731	MN	183,944	1,655,500	04/13/2016	04/28/2026
863667-AH-4	STRYKER CORP SR UNSEC			1	2.A FE	33,158,684	106.5940	35,543,632	33,345,000	33,264,555		19,280			3.375	3.443	MN	187,566	1,125,394	01/27/2016	11/01/2025
863667-AY-7	STRYKER CORP			1	2.A FE	15,918,135	97.7590	15,861,377	16,225,000	15,925,162		6,775			1.950	2.191	JD	14,062	170,138	10/20/2021	06/15/2030
863667-AZ-4	STRYKER CORP			1	2.A FE	56,028,329	100.4470	56,099,889	55,850,000	56,023,248		(4,693)			2.900	2.883	JD	71,984	1,619,650	08/12/2020	06/15/2050
864486-AK-1	SUBURBAN PROPANE PARTNRS SR UNSEC			1	4.A FE	11,449,875	103.2500	11,770,500	11,400,000	11,422,441		(6,303)			5.875	5.806	MS	223,250	669,750	02/08/2017	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNRS SERIES 144A			1	4.A FE	1,200,000	101.1250	1,213,500	1,200,000	1,200,000					5.000	5.000	JD	5,000	31,167	05/10/2021	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	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
864577-C*-0	SUBURBAN WATER SYSS D-SR-SEC			1	1.F	15,000,000	110.2930	16,543,950	15,000,000	15,000,000					5.640	5.640	AO	211,500	846,000	10/20/2004	10/01/2024
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G	8,601,013	100.4390	8,638,771	8,601,013	8,601,013					3.450	3.465	MJSD	9,891	301,572	07/12/2019	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G	9,410,044	101.2560	9,528,234	9,410,044	9,410,044					3.400	3.415	MJSD	9,776	328,053	07/12/2019	09/20/2036
86765L-AN-7	SUNOCO LP/FINANCE CORP CO.GUARNT			2	3.C FE	13,093,398	105.7500	13,747,500	13,000,000	13,058,654		(12,035)			5.875	5.752	MS	224,882	763,750	11/12/2018	03/15/2028
86787E-BE-6	SUNTRUST BANK SR UNSEC			2	1.F FE	24,987,250	100.7300	25,182,506	25,000,000	24,998,347		4,324			2.800	2.818	MN	85,556	700,000	05/14/2019	05/17/2022
86787G-AJ-1	SUNTRUST BANK SUBORD			1	1.F FE	31,274,146	106.3330	33,037,546	31,070,000	31,170,776		(21,830)			3.300	3.218	MN	131,012	1,025,310	10/21/2016	05/15/2026
86858#-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC				5.B GI	28,500,334	100.0000	29,050,334	29,050,334	28,740,305		70,937			11.500	12.074	JAJO	835,197	3,307,443	10/01/2021	02/01/2025
86944B-AJ-2	SUTTER HEALTH			1	1.F FE	49,500,000	104.7850	51,868,341	49,500,000	49,500,000					3.361	3.361	FA	628,507	1,321,713	10/22/2020	08/15/2050
87089H-AA-1	SWISS RE TREASURY -US CO.GUARNT			1	1.D FE	27,104,017	101.5430	28,293,034	27,863,000	27,773,480		93,226			2.875	3.229	JD	55,629	801,061	08/04/2014	12/06/2022
87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT			1	1.D FE	63,006,885	122.5130	78,408,522	64,000,000	63,175,705		23,746			4.250	4.344	JD	188,889	2,720,000	01/31/2017	12/06/2042
87165B-AD-5	SYNCHRONY FINANCIAL SR UNSEC			1	2.C FE	34,420,384	105.9130	36,423,501	34,390,000	34,396,823		(3,472)			4.250	4.239	FA	552,151	1,461,575	09/15/2015	08/15/2024
87166B-AA-0	SYNEOS HEALTH INC SERIES 144A			1	4.B FE	10,000,000	98.7500	9,875,000	10,000,000	10,000,000					3.625	3.625	JJ	167,153	232,604	11/18/2020	01/15/2029
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE				1.D IF	33,500,000	98.0770	32,855,795	33,500,000	33,500,000					2.980	2.991	FMAN	94,284	255,121	08/25/2021	06/01/2051
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.B FE	11,058,153	106.5000	11,821,528	11,100,000	11,079,599		4,098			3.300	3.344	JJ	168,905	366,300	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.B FE	9,896,569	106.3380	10,580,617	9,950,000	9,918,541		5,096			3.250	3.313	JJ	149,112	323,375	06/19/2017	07/15/2027
871829-BJ-5	SYSCO CORPORATION			1	2.B FE	29,268,409	101.2640	29,366,422	29,000,000	29,266,020		(5,660)			3.300	3.249	FA	361,533	625,350	09/30/2021	02/15/2050
871829-BK-2	SYSCO CORPORATION			1	2.B FE	10,115,500	100.2930	10,029,329	10,000,000	10,112,800		(2,700)			2.400	2.243	FA	92,000		10/12/2021	02/15/2030
871829-BQ-9	SYSCO CORPORATION			1	2.B FE	9,559,488	100.1240	9,611,925	9,600,000	9,559,666		178			2.450	2.498	JD	11,107		12/01/2021	12/14/2031
872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC				1.G FE	15,216,750	129.2930	19,393,883	15,000,000	15,086,146		(10,935)			7.125	7.008	FA	403,750	1,068,750	04/16/1998	02/15/2028
87264A-AT-2	T-MOBILE USA INC CO.GUARNT			1	3.B FE	35,000,000	104.0650	36,422,750	35,000,000	35,000,000					5.375	5.375	AO	397,153	1,881,250	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC CO.GUARNT			1	3.A FE	14,020,000	105.2500	14,787,625	14,050,000	14,030,042		2,750			4.750	4.777	FA	278,073	667,375	02/08/2018	02/01/2028
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK				5.A YE	14,698,681	100.0000	14,698,681	14,698,681	14,698,681					12.000	12.155	MJSD	4,900	1,748,541	09/30/2021	11/05/2022
87305Q-CB-5	TTX CO SR UNSEC			1	1.F FE	29,760,900	136.9610	41,088,252	30,000,000	29,807,073		5,420			5.875	5.932	JD	146,875	1,762,500	11/18/2010	12/01/2040
87305Q-CD-1	TTX CO SR UNSEC			1	1.F FE	34,883,450	101.9410	35,679,519	35,000,000	34,988,365		13,004			3.050	3.089	MN	136,403	1,067,500	11/15/2012	11/15/2022
87305Q-CE-9	TTX CO SR UNSEC			1	1.F FE	28,099,719	105.1100	29,535,775	28,100,000	28,099,991		5			4.125	4.125	AO	289,781	1,159,125	09/19/2013	10/01/2023
87305Q-CF-6	TTX CO SR UNSEC			1	1.F FE	23,895,711	105.3670	25,235,449	23,950,000	23,937,406		5,802			4.150	4.177	JJ	458,310	993,925	12/05/2013	01/15/2024
87305Q-CG-4	TTX CO SR UNSEC			1	1.F FE	29,038,707	122.1440	35,574,541	29,125,000	29,050,987		1,830			4.650	4.668	JD	60,192	1,354,313	11/23/2015	06/15/2044
87305Q-CH-2	TTX CO SR UNSEC			1	1.F FE	15,697,645	106.4650	16,714,986	15,700,000	15,699,538		142			3.600	3.601	JJ	260,620	565,200	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO SR UNSEC			1	1.F FE	21,060,711	116.6670	24,931,648	21,370,000	21,100,158		6,779			3.900	3.983	FA	347,263	833,430	02/17/2016	02/01/2045
87305Q-CM-1	TTX CO SR UNSEC			1	1.F FE	19,979,200	120.5370	24,107,306	20,000,000	19,981,791		419			4.200	4.206	JJ	420,000	840,000	06/06/2016	07/01/2046
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC				2.C PL	35,000,000	103.1900	36,116,500	35,000,000	35,000,000					3.890	3.890	JD	3,782	1,361,500	02/06/2020	06/30/2035
875127-AW-2	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,583,900	136.0620	20,409,260	15,000,000	14,695,852		11,365			6.150	6.358	MN	117,875	922,500	06/12/2007	05/15/2037
875127-BA-9	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	21,138,629	115.2420	24,172,050	20,975,000	21,104,803		(4,213)			4.100	4.054	JD	38,221	859,975	06/14/2012	06/15/2042
875127-BC-5	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,989,950	119.3750	17,906,312	15,000,000	14,991,431		223			4.350	4.354	MN	83,375	652,500	05/12/2014	05/15/2044
875127-BD-3	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	16,271,833	115.6350	18,900,549	16,345,000	16,281,104		1,576			4.200	4.226	MN	87,718	686,490	06/02/2015	05/15/2045
875127-BG-6	TAMPA ELECTRIC CO SR UNSEC			2	1.G FE	9,704,546	111.0820	10,913,856	9,825,000	9,709,648		2,262			3.625	3.692	JD	15,829	356,156	07/22/2019	06/15/2050
875127-BH-4	TAMPA ELECTRIC CO			1	1.G FE	10,889,687	100.9980	10,899,674	10,792,000	10,888,513		(1,174)			2.400	2.288	MS	76,263	59,000	10/14/2021	03/15/2031
875127-BJ-0	TAMPA ELECTRIC CO			1	1.G FE	14,043,613	109.1860	15,367,935	14,075,000	14,044,060		447			3.450	3.462	MS	142,979	238,747	03/15/2021	03/15/2051
87612B-BE-1	TARGA RESOURCES PARTNERS CO.GUARNT			1	3.A FE	40,062,500	103.0570	41,222,800	40,000,000	40,026,035		(7,584)			5.375	5.352	FA	895,833	2,150,000	09/22/2016	02/01/2027
87612E-BK-1	TARGET CORP			1	1.F FE	5,378,022	104.8170	5,660,142	5,400,000	5,381,268		1,887			2.650	2.695	MS	42,135	143,100	03/26/2020	09/15/2030
87901J-AJ-4	TEGNA INC			1	3.B FE	10,350,000	101.0790	10,461,677	10,350,000	10,350,000					4.625	4.625	MS	140,947	239,344	03/15/2021	03/15/2028
879369-AF-3	TELEFLEX INC CO.GUARNT			1	3.B FE	17,007,500	104.0000	17,680,000	17,000,000	16,980,196		(3,860)			4.625	4.608	MN	100,465	786,250	12/10/2018	11/15/2027
879369-AG-1	TELEFLEX INC SERIES 144A			1	3.B FE	1,325,000	103.0190	1,365,002	1,325,000	1,325,000					4.250	4.250	JD	4,693	56,313	05/21/2020	06/01/2028
88033G-CS-7	TENET HEALTHCARE CORP SR SEC			1	4.A FE	3,294,000	101.2500	3,335,175	3,294,000	3,294,000					4.625	4.625	JJ	70,249	152,348	07/14/2017	07/15/2024
88033G-DA-5	TENET HEALTHCARE CORP SR SEC			2	4.A FE	20,000,000	104.1250	20,825,000	20,000,000	20,000,000					5.125	5.125	MN	170,833	1,025,000	08/12/2019	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORP SERIES 144A			1	4.A FE	1,165,000	102.7500	1,197,038	1,165,000	1,165,000					4.625	4.625	JD	2,395	53,881	06/02/2020	06/15/2028
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A			1	4.A FE	12,000,000	101.3070	12,156,780	12,000,000	12,000,000					4.375	4.374	JJ	43,750		11/16/2021	01/15/2030
880451-AV-1	TENNESSEE GAS PIPELINE CO.GUARNT			1	2.B FE	9,864,100	127.5850	12,758,538	10,000,000	9,941,611		6,499			7.000	7.110	AO	147,778	700,000	10/06/1998	10/15/2028
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC				2.C PL	24,600,646	109.0180	26,819,132	24,600,646	24,600,646					4.590	4.616	MJSD	3,137	1,129,170	06/06/2018	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC				3.C PL	26,995,381	99.1980	26,778,878	26,995,381	26,995,381					4.640	4.666	MJSD	3,479	1,252,586	09/28/2018	12/31/2032
88104L-AE-3	TERRAFORM POWER OPERATIN CO.GUARNT			1	3.C FE	20,029,688	105.9200	21,184,000	20,000,000	20,019,186		(2,921)			5.000	4.980	JJ	419,444	1,000,000	11/29/2017	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATIN SERIES 144A			1	3.C FE	32,063,750	104.8370	32,184,806	30,700,000	32,003,083		(60,667)			4.750	3.914	JJ	672,415		10/27/2021	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC				2.C PL	45,570,817	91.2810	41,597,497	45,570,817	45,570,817					3.380	3.394	MJSD	4,279	1,575,828	09/22/2020	12/31/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC				2.B PL	54,164,644	99.6470	53,973,442	54,164,644	54,164,644					3.190	3.203	MJSD	4,800	1,727,852	08/30/2019	09/30/2032
88150*-AD-5	TERRENO REALTY LLC				2.B	50,000,000	104.4960	52,248,000	50,000,000	50,000,000					3.750	3.750	JJ	869,792	1,875,000	07/14/2017	07/14/2024
882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC			1	1.G FE	22,133,539	135.4060	29,789,405	22,000,000	22,077,786		(5,204)			7.000	6.951	JJ	710,111	1,540,000	01/03/2005	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION SR UNSEC			1	2.C FE	17,381,700	118.6410	17,796,203	15,000,000	15,889,053		(131,870)			7.250	5.977	JJ	501,458	1,087,500	03/31/2004	07/15/2027
882484-AB-4	TEXAS HEALTH RESOURCES SERIES 2019				1.C FE	35,000,000	109.8620	38,451,576	35,000,000	35,000,000					3.372	3.372	MN	150,803	1,180,200	09/11/2019	11/15/2051
882508-AW-4	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	48,840,354	101.3830	50,488,616	49,800,000	49,658,044		103,660			2.250	2.469	MN	186,750	1,120,500	05/01/2013	05/01/2023
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	24,889,000	124.7500	31,187,560	25,000,000	24,896,587		2,121			4.150	4.176	MN	132,569	1,037,500	04/30/2018	05/15/2048
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	19,029,045	98.0630	18,681,089	19,050,000	19,032,275		1,957			1.750	1.762	MN	52,784	333,375	04/24/2020	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	14,737,050	98.6410	14,796,182	15,000,000	14,741,812		4,762			1.900	2.097	MS	83,917		10/20/2021	09/15/2031
882508-BM-5	TEXAS INSTRUMENTS INC			1	1.E FE	14,814,300	100.0020	15,000,289	15,000,000	14,815,335		1,035			2.700	2.761	MS	119,250		10/05/2021	09/15/2051
88307*-AA-3	TEXOMA WIND-LLC				2.C PL	69,414,404	104.7140	72,686,599	69,414,404	69,414,404					4.120	4.120	JD	7,944	2,859,873	02/08/2017	06/30/2034
883203-BU-4	TEXTRON INC SR UNSEC			1	2.B FE	10,005,050	105.5070	10,577,119	10,025,000	10,020,086		2,124			4.300	4.324	MS	143,692	431,075	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC SR UNSEC			1	2.B FE	41,529,867	106.8030	44,216,313	41,400,000	41,439,057		(13,322)			3.875	3.838	MS	534,750	1,604,250	06/23/2015	03/01/2025
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	669,884	108.1870	730,263	675,000	672,600		514			4.000	4.093	MS	7,950	27,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2.B FE	13,407,752	105.6070	14,183,004	13,430,000	13,415,899		2,024			3.375	3.394	MS	151,088	453,263	10/12/2017	03/01/2028
883203-CB-5	TEXTRON INC			1	2.B FE	10,456,100	103.1940	10,319,419	10,000,000	10,446,403		(9,697)			3.000	2.395	JD	25,000	150,000	10/18/2021	06/01/2030
883203-CC-3	TEXTRON INC			1	2.B FE	20,191,304	98.2690	19,850,382	20,200,000	20,192,626		908			2.450	2.454	MS	145,721	549,889	08/04/2020	03/15/2031
883556-BM-3	THERMO FISHER SCIENTIFIC SR UNSEC			1	2.A FE	5,417,297	107.3580	5,824,158	5,425,000	5,421,635		777			3.650	3.667	JD	8,801	198,013	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC SR UNSEC			1	2.A FE	32,193,450	123.3480	40,704,677	33,000,000	32,250,577		15,709			4.100	4.246	FA	511,133	1,353,000	06/13/2018	08/15/2047
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	14,420,083	98.5280	14,532,883	14,750,000	14,426,588		6,506			2.000	2.250	AO	104,889		10/21/2021	10/15/2031
883556-CM-2	THERMO FISHER SCIENTIFIC			1	2.A FE	49,931,200	101.1600	50,580,182	50,000,000	49,932,665		1,465			2.800	2.808	AO	497,778		10/20/2021	10/15/2041
88579Y-AF-8	3M COMPANY SR UNSEC				1.E FE	49,257,500	100.7740	50,386,826	50,000,000	49,960,307		80,806			2.000	2.166	JD	13,889	1,000,000	06/21/2012	06/26/2022
88579Y-AH-4	3M COMPANY SR UNSEC			1	1.E FE	48,470,000	116.3390	58,169,382	50,000,000	48,703,115		34,896			3.875	4.052	JD	86,111	1,937,500	05/29/2014	06/15/2044
88732J-AJ-7	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,871,200	130.8270	26,165,421	20,000,000	19,904,937		3,504			6.550	6.600	MN	218,333	1,310,000	11/05/2007	05/01/2037
88732J-AU-2	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,086,242	136.2440	26,771,948	19,650,000	19,198,075		12,964			6.750	6.980	JD	58,950	1,326,375	06/24/2009	06/15/2039
88732J-AY-4	TIME WARNER CABLE LLC SR SEC			1	2.C FE	14,699,700	124.7910	18,718,686	15,000,000	14,756,712		6,794			5.875	6.020	MN	112,604	881,250	11/09/2010	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	2,209,860	121.2410	2,727,925	2,250,000	2,217,070		899			5.500	5.624	MS	41,250	123,750	09/07/2011	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC SR SEC			1	2.C FE	9,439,255	109.0210	10,357,015	9,500,000	9,450,836		1,407			4.500	4.539	MS	125,875	427,500	08/09/2012	09/15/2042
887389-AJ-3	TIMKEN CO SR UNSEC			1	2.C FE	34,392,415	105.1060	36,524,286	34,750,000	34,634,572		40,308			3.875	4.008	MS	448,854	1,346,563	08/13/2014	09/01/2024
88947E-AS-9	TOLL BROS FINANCE CORP CO.GUARNT			2	3.A FE	9,250,000	111.8750	11,187,500	10,000,000	9,487,404		81,591			4.875	6.038	MS	143,542	487,500	12/13/2018	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP CO.GUARNT			2	3.A FE	3,648,750	109.5000	4,380,000	4,000,000	3,749,427		33,414			4.350	5.570	FA	65,733	174,000	12/19/2018	02/15/2028
89055F-AC-7	TOPBUILD CORP SERIES 144A			2	3.B FE	9,300,000	102.6250	9,544,125	9,300,000	9,300,000					4.125	4.122	FA	82,053		09/28/2021	02/15/2032
891027-AS-3	GLOBE LIFE INC			1	2.A FE	42,952,452	113.3790	43,966,268	38,778,000	42,216,717		(475,717)			4.550	3.027	MS	519,517	1,764,399	06/08/2020	09/15/2028
891906-AC-3	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	14,959,500	111.0160	16,652,436	15,000,000	14,980,654		4,014			4.800	4.834	AO	180,000	720,000	03/14/2016	04/01/2026
891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	31,706,386	111.5480	35,528,019	31,850,000	31,749,891		13,173			4.450	4.507	JD	118,110	1,417,325	10/09/2018	06/01/2028
89233P-5T-9	TOYOTA MOTOR CREDIT CORP SR UNSEC			1	1.E FE	49,814,500	100.0570	50,028,721	50,000,000	49,999,354		21,417			3.300	3.344	JJ	774,583	1,650,000	01/09/2012	01/12/2022
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	22,360,009	109.5860	24,519,865	22,375,000	22,362,288		1,316			3.375	3.383	AO	188,789	755,156	03/27/2020	04/01/2030
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP				1.E FE	24,446,750	97.9300	24,482,485	25,000,000	24,457,811		11,061			1.900	2.149	MS	142,500		10/12/2021	09/12/2031
893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC			1	2.A FE	34,774,428	127.9610	44,786,285	35,000,000	34,816,846		5,125			5.400	5.444	FA	714,000	1,890,000	08/10/2011	08/15/2041
893574-AF-0	TRANSCONT GAS PIPE CORP SR UNSEC			1	2.A FE	8,899,137	116.9370	10,436,603	8,925,000	8,904,223		606			4.450	4.467	FA	165,484	397,163	07/13/2012	08/01/2042
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC				5.B GI	28,152,367	100.0000	28,681,117	28,681,117	28,347,740		65,955			11.000	11.548	MJSD	8,764	3,270,143	09/30/2021	08/30/2025
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC				5.B GI	11,642,146	100.0000	11,642,146	11,642,146	11,642,146					13.750	13.994	MJSD	4,447	1,542,148	09/30/2021	06/18/2026
89417E-AD-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	11,837,760	143.3010	17,196,091	12,000,000	11,881,774		4,402			6.250	6.351	JD	33,333	750,000	05/23/2007	06/15/2037
89417E-AH-2	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,893,720	135.4760	37,933,392	28,000,000	27,913,973		2,421			5.350	5.376	MN	249,667	1,498,000	02/15/2011	11/01/2040
89417E-AJ-8	TRAVELERS COS INC SR UNSEC			1	1.F FE	36,705,056	127.6920	46,990,651	36,800,000	36,720,222		2,121			4.600	4.616	FA	705,333	1,692,800	07/25/2013	08/01/2043
89417E-AK-5	TRAVELERS COS INC SR UNSEC			1	1.F FE	13,627,572	123.3730	16,939,156	13,730,000	13,639,790		2,152			4.300	4.345	FA	206,637	590,390	08/19/2015	08/25/2045
89417E-AL-3	TRAVELERS COS INC SR UNSEC			1	1.F FE	33,365,286	114.7830	37,607,430	32,764,000	33,297,150		(14,085)			3.750	3.647	MN	156,994	1,228,650	10/13/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,335,641	119.4500	31,863,390	26,675,000	27,276,308		(14,354)			4.000	3.858	MN	91,881	1,067,000	07/12/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC SR UNSEC			1	1.F FE	20,055,746	121.0170	19,701,565	16,280,000	19,912,099		(96,291)			4.050	2.818	MS	208,791	659,340	06/25/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC SR UNSEC			2	1.F FE	2,988,690	120.9630	3,628,903	3,000,000	2,989,267		211			4.100	4.122	MS	39,975	123,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COS INC			1	1.F FE	48,741,941	95.0720	46,712,666	49,134,000	48,733,921		(5,768)			2.550	2.588	AO	222,741	1,027,701	10/20/2021	04/27/2050
89417E-AR-0	TRAVELERS COS INC			1	1.F FE	24,926,750	104.4690	26,117,321	25,000,000	24,927,604		854			3.050	3.065	JD	48,715	381,250	06/03/2021	06/08/2051
89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT			1	1.F FE	48,140,105	139.0570	67,239,623	48,354,000	48,225,122		7,370			6.375	6.408	MS	907,645	3,082,568	11/20/2008	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	30,382,790	134.9260	41,827,102	31,000,000	30,504,666		14,153			6.000	6.146	JD	82,667	1,860,000	06/03/2010	06/15/2040
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	11,171,050	105.3360	11,771,348	11,175,000	11,173,782		401			3.700	3.704	MN	68,913	413,475	10/27/2014	11/01/2024
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	24,286,224	120.4620	27,947,205	23,200,000	24,186,517		(25,768)			4.700	4.398	MN	181,733	1,090,400	03/16/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	24,449,451	113.0610	27,869,540	24,650,000	24,471,033		4,084			4.250	4.298	JD	87,302	1,047,625	11/16/2016	06/01/2046
89566E-B@-6	TRI-STATE GENERATION & TRANSMI B3-SR-SEC			1	1.G FE	100,000,000	115.1700	115,170,000	100,000,000	100,000,000					4.450	4.450	AO	1,112,500	4,450,000	10/31/2014	10/01/2045
896517-AA-7	TRINITY HEALTH CORP SERIES 2019				1.D FE	37,240,000	109.6850	40,846,701	37,240,000	37,240,000					3.434	3.434	JD	106,568	1,278,822	12/05/2019	12/01/2048
896678-AD-1	AEROQUIP-VICKERS INC SR UNSEC				1.G FE	32,622,900	125.7780	41,506,714	33,000,000	32,878,436		22,183			7.875	7.976	JD	216,563	2,598,750	06/28/1996	06/01/2026
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SR-UNSEC				2.B PL	60,000,000	106.8110	64,086,600	60,000,000	60,000,000					4.500	4.500	MS	765,000	1,485,000	03/01/2021	03/01/2026
897051-AC-2	TRONOX INC SERIES 144A			1	4.C FE	9,158,000	99.8750	9,146,553	9,158,000	9,158,000					4.625	4.625	MS	124,714	211,779	03/01/2021	03/15/2029
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.F FE	20,403,767	99.7390	20,396,704	20,450,000	20,404,811		1,044			2.250	2.280	MS	143,150		11/01/2021	03/11/2030
898361-AM-2	AMHERST COLLEGE UNSEC			1	1.B FE	13,002,680	113.4920	14,753,976	13,000,000	13,001,787		(84)			3.794	3.793	MN	82,203	493,220	10/04/2012	11/01/2042
898361-AP-5	AMHERST COLLEGE UNSEC			1	1.B FE	3,000,000	111.6070	3,348,207	3,000,000	3,000,000					3.694	3.694	MN	18,470	110,820	10/03/2012	11/01/2032
898377-AA-4	SMITH COLLEGE UNSEC			1	1.B FE	70,000,000	127.5900	89,313,046	70,000,000	70,000,000					4.620	4.620	JJ	1,617,000	3,234,000	06/23/2015	07/01/2045
89837R-AB-8	DARTMOUTH COLLEGE UNSEC			1	1.B FE	10,474,800	119.5020	12,547,672	10,500,000	10,479,640		634			4.000	4.014	JD	35,000	420,000	01/26/2012	06/01/2042
89837R-AC-6	DARTMOUTH COLLEGE UNSEC			1	1.B FE	30,209,947	116.3090	35,833,489	30,809,000	30,315,600		14,110			3.760	3.869	JD	96,535	1,158,418	08/19/2015	06/01/2043
898384-AA-0	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	12,788,528	135.7050	16,556,063	12,200,000	12,708,017		(12,374)			5.450	5.131	MN	84,959	664,900	04/14/2014	11/15/2043
898384-AQ-5	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	4,000,000	121.8290	4,873,147	4,000,000	4,000,000					4.877	4.877	JJ	97,540	195,080	06/17/2015	07/01/2035
89838L-AF-1	TRUSTEES OF BOSTON COLL UNSEC				1.D FE	74,437,349	121.7810	90,726,646	74,500,000	74,442,503		1,277			3.993	3.998	JJ	1,487,393	2,974,785	01/31/2017	07/01/2047
89838L-AH-7	TRUSTEES OF BOSTON COLL				1.D FE	9,290,000	102.7790	9,548,172	9,290,000	9,290,000					3.042	3.042	JJ	146,796		06/15/2021	07/01/2057
89838Q-AA-1	BOSTON UNIVERSITY SECURED			2	1.D FE	16,900,000	121.2870	20,497,510	16,900,000	16,900,000					4.061	4.061	AO	171,577	686,309	08/15/2018	10/01/2048
90138F-AD-4	TWILIO INC				3.C FE	13,400,000	100.9700	13,529,980	13,400,000	13,400,000					3.875	3.875	MS	152,890	268,279	03/04/2021	03/15/2031
902104-AC-2	II VI INC SERIES 144A			1	4.B FE	5,150,000	102.1220	5,259,283	5,150,000	5,150,000					5.000	5.000	JD	15,021		12/08/2021	12/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC			1	1.D PL	26,341,793	107.0720	28,204,684	26,341,793	26,341,793					3.850	3.883	MON	2,817	1,021,860	01/13/2015	05/31/2029
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H				1.D PL	118,704,251	116.0950	137,809,700	118,704,251	118,704,251					3.747	3.747	MON	259,458	2,258,280	04/14/2021	04/10/2056
90229@-AA-2	GROUND LEASE TRUST A 2018C-M				2.B Z	188,495,961	100.0000	188,495,961	188,495,961	188,495,961					3.996	4.029	MON	20,923		12/30/2021	02/15/2062
902494-AX-1	TYSON FOODS INC SR UNSEC			1	2.B FE	19,216,404	106.3010	20,489,531	19,275,000	19,257,411		6,244			3.950	3.987	FA	287,626	761,363	08/05/2014	08/15/2024
902494-AZ-6	TYSON FOODS INC SR UNSEC			1	2.B FE	2,899,594	122.1860	3,543,383	2,900,000	2,899,726		15			4.875	4.876	FA	53,408	141,375	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSEC			1	2.B FE	30,527,132	107.6410	32,722,995	30,400,000	30,472,625		(12,804)			3.550	3.498	JD	86,936	1,079,200	06/16/2017	06/02/2027
902494-BK-8	TYSON FOODS INC SR UNSEC			2	2.B FE	20,996,220	113.2310	23,778,507	21,000,000	20,997,400		303			4.350	4.352	MS	304,500	913,500	02/13/2019	03/01/2029
902691-A#-1	UGI UTILITIES-INC. SERIES B			1	1.F	20,000,000	111.5660	22,313,200	20,000,000	20,000,000					4.120	4.120	MS	208,289	824,000	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES-INC.			1	1.F	12,000,000	111.1550	13,338,600	12,000,000	12,000,000					4.120	4.121	AO	82,400	494,400	10/31/2016	10/31/2046
902917-AH-6	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	21,753,247	129.8020	27,621,762	21,280,000	21,478,911		(24,277)			7.000	6.817	JJ	686,871	1,489,600	01/03/2005	07/15/2028
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L				2.C PL	103,858,019	113.6030	117,985,825	103,858,019	103,858,019					5.500	5.563	MON	253,875	5,712,191	11/15/2019	08/15/2054
90473L-AA-0	UNIFRAX ESCROW ISS CORP SERIES 144A			1	4.B FE	6,160,000	101.0750	6,226,220	6,160,000	6,160,000					5.250	5.250	MS	81,748		09/15/2021	09/30/2028
904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	75,144,055	134.4390	101,512,234	75,508,000	75,251,305		15,589			5.900	5.942	MN	569,246	4,454,972	02/19/2009	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	21,730,222	106.0490	23,224,815	21,900,000	21,832,923		17,416			3.100	3.191	JJ	284,761	678,900	08/19/2015	07/30/2025
904764-AY-3	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	29,538,300	106.0020	31,800,625	30,000,000	29,735,910		44,824			2.900	3.080	MN	135,333	870,000	05/02/2017	05/05/2027
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1.E FE	990,990	100.7950	1,007,947	1,000,000	992,910		838			2.125	2.226	MS	6,788	21,250	09/03/2019	09/06/2029
904764-BQ-9	UNILEVER CAPITAL CORP			1	1.E FE	14,521,500	97.0940	14,564,109	15,000,000	14,529,707		8,207			1.750	2.112	FA	101,354		10/21/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP SERIES 30Y			1	1.E FE	9,804,700	98.8690	9,886,897	10,000,000	9,805,606		906			2.625	2.721	FA	101,354		10/22/2021	08/12/2051
906548-BY-7	UNION ELECTRIC CO SR SEC			1	1.F FE	23,731,920	125.6100	30,146,499	24,000,000	23,840,032		8,953			5.500	5.576	MS	388,667	1,320,000	03/05/2003	03/15/2034
906548-CJ-9	UNION ELECTRIC CO SR SEC			1	1.F FE	19,728,394	112.8970	22,607,535	20,025,000	19,779,200		7,468			3.900	3.987	MS	229,954	780,975	09/04/2014	09/15/2042
906548-CL-4	UNION ELECTRIC CO SR SEC			1	1.F FE	14,650,395	111.0560	16,697,221	15,035,000	14,700,136		8,382			3.650	3.792	AO	115,853	548,778	06/08/2015	04/15/2045
906548-CQ-3	UNION ELECTRIC CO			1	1.F FE	9,965,700	106.2850	10,628,543	10,000,000	9,967,281		716			3.250	3.268	AO	81,250	325,000	09/23/2019	10/01/2049
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	3,996,560	105.0690	4,202,747	4,000,000	3,997,788		572			2.950	2.958	MS	34,744	118,000	03/17/2020	03/15/2030
906548-CS-9	UNION ELECTRIC CO			1	1.F FE	51,391,977	95.8670	49,682,898	51,825,000	51,392,484		71			2.625	2.665	MS	400,564	1,024,713	10/20/2021	03/15/2051
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	31,949,640	98.1440	31,406,079	32,000,000	31,951,924		2,284			2.150	2.166	MS	361,200		10/13/2021	03/15/2032
907818-BY-3	UNION PACIFIC CORP SR UNSEC				2.A FE	6,015,608	127.1380	6,356,902	5,000,000	5,394,265		(53,095)			7.125	5.579	FA	148,438	356,250	01/03/2005	02/01/2028
907818-CF-3	UNION PACIFIC CORP SR UNSEC			1	2.A FE	51,797,660	128.2080	63,937,201	49,870,000	50,723,218		(93,871)			6.625	6.320	FA	1,376,620	3,303,888	04/20/2004	02/01/2029
907818-CS-5	UNION PACIFIC CORP SR UNSEC			1	2.A FE	40,991,908	123.1460	51,497,215	41,818,000	41,323,176		29,798			5.375	5.515	JD	187,310	2,247,718	11/15/2006	06/01/2033
907818-CX-4	UNION PACIFIC CORP SR UNSEC			1	2.A FE	9,956,200	137.2460	13,724,609	10,000,000	9,968,593		1,202			6.150	6.182	MN	102,500	615,000	04/13/2007	05/01/2037
907818-DJ-4	UNION PACIFIC CORP SR UNSEC			1	2.A FE	18,282,782	120.8180	22,532,569	18,650,000	18,356,978		8,706			4.750	4.875	MS	260,841	885,875	08/04/2011	09/15/2041
907818-DL-9	UNION PACIFIC CORP SR UNSEC			1	2.A FE	6,791,976	114.8360	7,808,859	6,800,000	6,793,560		193			4.300	4.307	JD	12,996	292,400	06/06/2012	06/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DM-7	UNION PACIFIC CORP SR UNSEC			1	2.A FE	6,096,523	101.7420	6,206,279	6,100,000	6,099,626		350			2.950	2.956	JJ	82,977	179,950	06/06/2012	01/15/2023
907818-DU-9	UNION PACIFIC CORP SR UNSEC			1	2.A FE	34,935,321	121.8020	42,569,967	34,950,000	34,940,398		244			4.750	4.752	JD	73,783	1,660,125	10/22/2013	12/15/2043
907818-DV-7	UNION PACIFIC CORP SR UNSEC			1	2.A FE	6,748,796	105.1050	7,147,154	6,800,000	6,787,341		5,412			3.750	3.839	MS	75,083	255,000	01/07/2014	03/15/2024
907818-DX-3	UNION PACIFIC CORP SR UNSEC			1	2.A FE	6,757,364	121.5840	8,267,689	6,800,000	6,763,148		887			4.850	4.890	JD	14,658	329,800	01/07/2014	06/15/2044
907818-EB-0	UNION PACIFIC CORP SR UNSEC			1	2.A FE	22,651,487	109.2600	25,514,475	23,352,000	22,833,748		30,106			3.375	3.587	FA	328,388	788,130	05/13/2015	02/01/2035
907818-EJ-3	UNION PACIFIC CORP SR UNSEC			1	2.A FE	12,335,250	118.2070	14,775,836	12,500,000	12,353,693		3,479			4.050	4.127	MS	168,750	506,250	02/25/2016	03/01/2046
907818-EQ-7	UNION PACIFIC CORP SR UNSEC			1	2.A FE	5,944,110	110.8860	6,597,689	5,950,000	5,945,028		232			3.600	3.607	MS	63,070	214,200	09/12/2017	09/15/2037
907818-FG-8	UNION PACIFIC CORP			1	2.A FE	17,605,519	117.7350	21,192,259	18,000,000	17,613,082		4,284			3.839	3.948	MS	193,870	691,020	05/27/2020	03/20/2060
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	10,000,000	101.9300	10,193,038	10,000,000	10,000,000					2.375	2.375	MN	27,049	118,750	05/17/2021	05/20/2031
90964*-AG-0	UNITED BOTTLING MGMT CO-LLC				2.A PL	21,000,000	109.5530	23,006,130	21,000,000	21,000,000					3.990	3.990	JD	23,275	837,900	12/21/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MGMT CO-LLC				2.A PL	34,000,000	115.5260	39,278,840	34,000,000	34,000,000					4.240	4.240	JD	40,044	1,441,600	12/21/2016	12/21/2031
910637-T@-6	THE UNITED ILLUMINATING CO F-SR-UNSEC			1	1.G	17,000,000	104.2330	17,719,610	17,000,000	17,000,000					3.950	3.950	AO	123,108	671,500	10/25/2013	10/25/2023
910637-U*-6	THE UNITED ILLUMINATING CO SR-UNSEC				1.G	20,000,000	108.8460	21,769,200	20,000,000	20,000,000					4.070	4.070	AO	196,717	814,000	10/04/2018	10/04/2028
911312-AN-6	UNITED PARCEL SERVICE SR UNSEC			1	1.G FE	46,308,190	130.9680	61,554,971	47,000,000	46,458,088		17,014			4.875	4.970	MN	292,771	2,291,250	11/09/2010	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE SR UNSEC			1	1.G FE	28,561,962	101.4410	29,011,996	28,600,000	28,596,835		4,151			2.450	2.465	AO	175,175	700,700	09/24/2012	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE SR UNSEC			1	1.G FE	29,007,625	115.2110	33,699,095	29,250,000	29,056,728		6,119			3.625	3.671	AO	265,078	1,060,313	09/25/2012	10/01/2042
911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC			1	1.G FE	30,704,850	112.3900	34,840,808	31,000,000	30,737,278		6,585			3.400	3.451	MN	134,678	1,054,000	10/26/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE SR UNSEC			2	1.G FE	23,341,960	118.9040	29,726,094	25,000,000	23,449,724		32,976			3.750	4.143	MN	119,792	937,500	08/28/2018	11/15/2047
911312-BV-7	UNITED PARCEL SERVICE			1	1.G FE	4,975,950	134.7300	6,736,481	5,000,000	4,977,285		730			5.200	5.239	AO	65,000	260,000	03/19/2020	04/01/2040
911363-AM-1	UNITED RENTALS NORTH AM			1	3.B FE	3,052,500	101.5000	3,045,000	3,000,000	3,049,302		(3,198)			3.875	3.594	FA	43,917	58,125	06/28/2021	02/15/2031
911365-BF-0	UNITED RENTALS NORTH AM CO.GUARNT			1	3.B FE	11,546,250	104.0000	11,960,000	11,500,000	11,520,948		(5,278)			5.500	5.443	FA	238,944	632,500	10/27/2016	05/15/2027
911365-BG-8	UNITED RENTALS NORTH AM CO.GUARNT			1	3.B FE	23,017,211	105.0880	24,170,125	23,000,000	23,009,523		(2,088)			4.875	4.864	JJ	517,021	1,121,250	12/07/2017	01/15/2028
911365-BP-8	UNITED RENTALS NORTH AM			1	3.B FE	5,500,000	100.7000	5,538,514	5,500,000	5,500,000					3.750	3.750	JJ	79,063		07/30/2021	01/15/2032
91159H-HG-8	US BANCORP SR UNSEC			1	1.F FE	1,872,975	105.5700	1,979,429	1,875,000	1,874,516		220			3.700	3.713	JJ	29,099	69,375	01/27/2014	01/30/2024
91159H-HM-5	US BANCORP SUBORD			1	1.F FE	13,939,259	105.6710	14,741,143	13,950,000	13,944,959		1,075			3.100	3.109	AO	76,880	432,450	04/21/2016	04/27/2026
91159H-HN-3	US BANCORP SR UNSEC			1	1.F FE	18,501,072	103.8370	20,562,852	19,803,000	19,138,342		133,541			2.375	3.172	JJ	207,725	470,321	11/30/2016	07/22/2026
91159H-HR-4	US BANCORP SR UNSEC			1	1.F FE	10,099,000	107.0700	10,707,027	10,000,000	10,056,887		(9,856)			3.150	3.032	AO	56,000	315,000	06/19/2017	04/27/2027
91159H-HW-3	US BANCORP SUBORD			2	1.F FE	24,997,750	105.6120	26,403,037	25,000,000	24,998,223		206			3.000	3.001	JJ	314,583	750,000	07/24/2019	07/30/2029
91159H-JA-9	US BANCORP SERIES MTN			1	1.F FE	7,451,925	94.0920	7,056,919	7,500,000	7,458,466		4,529			1.375	1.444	JJ	45,547	103,698	07/16/2020	07/22/2030
91159H-JB-7	US BANCORP			2	1.F FE	25,000,000	99.6150	24,903,857	25,000,000	25,000,000					2.491	2.490	MN	100,332		10/27/2021	11/03/2036
91159J-AA-4	US BANCORP SUBORD			1	1.F FE	22,506,110	101.1850	22,918,353	22,650,000	22,640,627		17,013			2.950	3.028	JJ	308,103	668,175	06/04/2013	07/15/2022
913017-AT-6	UNITED TECHNOLOGIES CORP SR UNSEC				2.A FE	10,193,000	127.8540	12,785,409	10,000,000	10,082,372		(9,731)			6.700	6.544	FA	279,167	670,000	05/30/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	1,134,860	135.8310	1,358,305	1,000,000	1,063,129		(6,161)			7.500	6.447	MS	22,083	75,000	02/15/2002	09/15/2029
913017-BJ-7	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	58,199,450	130.3200	78,192,071	60,000,000	58,779,240		59,899			5.400	5.618	MN	540,000	3,240,000	01/09/2009	05/01/2035
913017-BP-3	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	2,492,675	140.8090	3,520,214	2,500,000	2,494,846		176			6.125	6.145	JJ	70,608	153,125	05/13/2008	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	34,920,200	136.7860	47,875,237	35,000,000	34,940,907		1,797			5.700	5.715	AO	421,167	1,995,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	32,328,992	123.6220	40,316,830	32,613,000	32,379,208		6,821			4.500	4.554	JD	122,299	1,467,585	11/18/2015	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	42,391,136	116.5390	48,789,204	41,865,000	42,330,317		(13,920)			4.150	4.071	MN	222,001	1,737,398	10/19/2016	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	41,486,750	111.4020	46,482,400	41,725,000	41,511,264		5,119			3.750	3.782	MN	260,781	1,564,688	10/27/2016	11/01/2046
91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	39,478,660	125.5980	50,239,378	40,000,000	39,582,337		12,487			4.625	4.706	MN	236,389	1,850,000	11/08/2011	11/15/2041
91324P-BV-3	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	51,479,500	100.1970	50,098,278	50,000,000	50,000,000		(167,807)			2.875	2.518	MS	423,264	1,437,500	08/03/2012	03/15/2022
91324P-BW-1	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	34,833,750	121.8320	42,641,368	35,000,000	34,866,622		3,995			4.375	4.404	MS	450,868	1,531,250	03/23/2012	03/15/2042
91324P-BZ-4	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	9,659,714	101.7170	9,841,096	9,675,000	9,673,094		1,651			2.750	2.768	FA	100,513	266,063	10/17/2012	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	45,901,549	116.5550	55,297,322	47,443,000	46,179,813		37,348			3.950	4.141	AO	395,622	1,873,999	10/25/2016	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	9,864,400	121.2010	12,120,071	10,000,000	9,888,413		3,162			4.250	4.331	MS	125,139	425,000	02/25/2013	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	14,660,163	108.4260	15,938,674	14,700,000	14,684,102		4,125			3.750	3.783	JJ	254,188	551,250	07/20/2015	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	22,744,608	106.8890	24,343,962	22,775,000	22,761,297		3,008			3.100	3.115	MS	207,885	706,025	02/23/2016	03/15/2026
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	16,029,360	121.3830	19,603,416	16,150,000	16,041,057		2,406			4.200	4.244	JJ	312,772	678,300	12/15/2016	01/15/2047
91324P-CY-6	UNITEDHEALTH GROUP INC SR UNSEC				1.G FE	25,426,000	108.3470	27,086,645	25,000,000	25,243,873		(41,753)			3.375	3.173	AO	178,125	843,750	05/03/2017	04/15/2027
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC			2	1.G FE	26,783,828	110.8790	29,992,825	27,050,000	26,807,464		9,743			3.500	3.569	FA	357,661	946,750	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSEC			2	1.G FE	2,491,400	115.0700	2,876,757	2,500,000	2,491,848		167			3.700	3.719	FA	34,944	92,500	07/23/2019	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,131,876	99.2760	2,134,442	2,150,000	2,134,566		1,671			2.000	2.094	MN	5,494	43,000	05/13/2020	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1	1.G FE	12,135,500	101.5180	12,689,740	12,500,000	12,157,778		13,871			2.750	2.944	MN	43,924	343,750	05/13/2020	05/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DZ-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,457,715	101.8650	1,527,969	1,500,000	1,459,153		896			2.900	3.044	MN	5,558	43,500	05/13/2020	05/15/2050
91338C-AA-3	UNITYPOINT HEALTH SERIES 2020			1	1.E FE	74,555,000	116.4610	86,827,149	74,555,000	74,555,000					3.665	3.665	FA	1,032,255	2,732,441	05/06/2020	02/15/2050
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC				1.G PL	95,039,344	108.5710	103,185,166	95,039,344	95,039,344					3.620	3.637	MJSD	9,557	3,440,425	03/09/2020	06/30/2050
91412N-AH-3	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	41,521,052	102.4390	41,221,439	40,240,000	41,265,805		(31,817)			4.683	4.487	AO	471,110	1,884,439	10/03/2016	10/01/2042
91412N-AJ-9	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	116,743,750	104.5560	123,512,032	118,130,000	116,933,142		26,616			4.151	4.217	AO	1,225,894	4,903,576	08/24/2018	10/01/2045
91412N-AK-6	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	68,069,052	105.8280	71,957,526	67,995,000	68,057,981		(1,994)			4.411	4.404	AO	749,815	2,999,259	09/24/2018	10/01/2044
91417#-AA-0	UNIVERSITY OF CHICAGO MEDICAL				1.E	30,000,000	120.2590	36,077,700	30,000,000	30,000,000					4.440	4.440	MN	170,200	1,332,000	02/23/2017	11/15/2046
91481C-AB-6	UNIVERSITY OF PENNSYLVAN SECURED			1	1.D FE	142,500,000	110.3980	157,316,519	142,500,000	142,500,000					4.008	4.008	FA	2,157,640	5,711,400	11/29/2017	08/15/2047
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A			1	4.A FE	16,450,000	101.0000	16,463,000	16,300,000	16,445,813		(4,187)			4.500	4.271	MN	122,250	126,000	11/15/2021	05/01/2029
91740P-AF-5	USA COM PART USA COM FIN SERIES WI			1	4.C FE	3,950,000	105.6250	4,172,188	3,950,000	3,950,000					6.875	6.875	MS	90,521	271,563	12/17/2019	09/01/2027
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC				2.C PL	55,476,077	93.4460	51,840,175	55,476,077	55,476,077					3.590	3.591	JD	5,532	1,991,591	09/01/2020	12/31/2036
91803*-AQ-1	UTILITIES-INC. SR-UNSEC				2.B	60,000,000	111.9670	67,180,200	60,000,000	60,000,000					4.370	4.370	AO	633,650	2,622,000	10/04/2018	10/04/2033
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY				1.E	25,323,972	110.5990	28,008,059	25,323,972	25,323,972					4.030	4.064	MON	79,377	1,012,824	10/25/2016	03/03/2043
919451-AA-2	VALLEY CHILDREN'S HOSP SECURED			2	1.E FE	44,625,000	118.6700	52,956,673	44,625,000	44,625,000					4.399	4.399	MS	578,010	1,963,054	07/17/2018	03/15/2048
921814-AA-7	VANDERBILT UNIV MED CNTR UNSEC			2	1.G FE	3,000,000	113.5780	3,407,331	3,000,000	3,000,000					4.172	4.172	JJ	62,580	125,160	07/12/2017	07/01/2037
92239M-AG-6	VECTREN UTILITY HOLDINGS CO.GUARNT			1	2.A FE	1,995,580	130.3600	2,607,204	2,000,000	1,997,036		132			6.100	6.116	JD	10,167	122,000	11/16/2005	12/01/2035
92239M-D*-9	VECTREN UTILITY HLDGS-INC				2.A	26,307,500	113.1300	28,282,500	25,000,000	26,186,673		(28,931)			4.360	4.049	JD	48,444	1,090,000	08/03/2017	12/15/2045
92277G-AD-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	9,930,400	104.7270	10,472,709	10,000,000	9,981,442		7,473			3.750	3.834	MN	62,500	375,000	04/10/2014	05/01/2024
92277G-AE-7	VENTAS REALTY LP CO.GUARNT			1	2.A FE	14,949,450	105.4150	15,812,269	15,000,000	14,982,632		5,241			3.500	3.540	FA	218,750	525,000	01/07/2015	02/01/2025
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2.A FE	8,369,038	108.8110	9,178,216	8,435,000	8,406,159		6,423			4.125	4.218	JJ	160,441	347,944	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	14,884,950	110.6500	16,597,449	15,000,000	14,923,927		10,651			4.000	4.094	MS	200,000	600,000	02/13/2018	03/01/2028
92277G-AU-1	VENTAS REALTY LP CO.GUARNT			2	2.A FE	14,303,988	103.2050	14,835,742	14,375,000	14,318,003		6,168			3.000	3.056	JJ	198,854	431,250	08/12/2019	01/15/2030
92277G-AW-7	VENTAS REALTY LP			1	2.A FE	25,106,468	98.9990	24,823,908	25,075,000	25,105,830		(638)			2.500	2.485	MS	228,113		09/15/2021	09/01/2031
92343E-AL-6	VERISIGN INC SR UNSEC			1	2.B FE	10,000,000	103.8750	10,387,500	10,000,000	10,000,000					4.750	4.750	JJ	219,028	475,000	09/20/2017	07/15/2027
92343E-AM-4	VERISIGN INC			1	2.C FE	27,240,815	100.5000	27,135,000	27,000,000	27,231,966		(8,849)			2.700	2.593	JD	32,400	378,675	11/01/2021	06/15/2031
92343V-BG-8	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	36,399,327	111.7040	37,197,418	33,300,000	36,235,518		(107,670)			3.850	3.235	MN	213,675	1,282,050	06/05/2020	11/01/2042
92343V-CQ-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	12,409,500	116.4790	14,559,874	12,500,000	12,433,316		3,782			4.400	4.455	MN	91,667	550,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	25,250,615	115.9710	29,398,596	25,350,000	25,261,194		2,037			4.125	4.148	FA	395,038	1,045,688	08/02/2016	08/15/2046
92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	33,904,120	117.5650	39,972,149	34,000,000	33,924,026		4,882			4.500	4.525	FA	599,250	1,530,000	08/01/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	16,515,144	113.5960	18,932,963	16,667,000	16,559,831		13,420			4.329	4.441	MS	200,421	721,514	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2.A FE	7,286,203	110.8170	8,089,667	7,300,000	7,289,669		1,240			3.875	3.898	FA	112,364	282,875	02/05/2019	02/08/2029
92343V-FD-1	VERIZON COMMUNICATIONS			1	2.A FE	4,525,000	114.8230	5,195,752	4,525,000	4,525,000					4.000	4.000	MS	49,775	181,000	03/17/2020	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	1,171,393	105.7950	1,243,093	1,175,000	1,171,957		319			3.150	3.186	MS	10,178	37,013	03/17/2020	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	3,096,559	93.8120	2,908,170	3,100,000	3,096,974		328			1.500	1.512	MS	13,304	46,500	09/16/2020	09/18/2030
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	29,922,000	94.8890	28,466,607	30,000,000	29,929,766		7,610			2.875	2.887	MN	98,229	862,500	11/10/2020	11/20/2050
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2.B FE	63,159,005	107.4430	68,226,097	63,500,000	63,368,319		34,843			4.000	4.065	JD	112,889	2,540,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2.B FE	11,595,004	111.4960	12,961,415	11,625,000	11,602,307		2,650			4.125	4.157	MS	141,195	479,531	02/27/2019	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	2,771,160	108.7400	3,044,711	2,800,000	2,772,047		552			3.625	3.682	MN	12,969	101,500	05/08/2020	05/15/2050
92535U-AC-8	VERTIV GROUP CORP SERIES IAI			1	4.A FE	7,834,375	101.0000	7,903,250	7,825,000	7,834,038		(337)			4.125	4.098	MN	69,039		10/14/2021	11/15/2028
925524-AX-8	VIACOM INC SR UNSEC			1	2.B FE	113,390	143.1260	214,689	150,000	120,904		941			6.875	9.365	AO	1,719	10,313	11/20/2008	04/30/2036
92553P-BB-7	VIACOM INC SR UNSEC			1	2.B FE	19,705,830	106.0550	21,741,220	20,500,000	20,063,103		82,011			3.450	3.946	AO	170,919	707,250	04/27/2017	10/04/2026
92556V-AD-8	VIATRIS INC			1	2.C FE	7,653,859	100.3550	7,702,232	7,675,000	7,654,383		524			2.700	2.736	JD	5,181	103,613	10/28/2021	06/22/2030
92556V-AE-6	VIATRIS INC			1	2.C FE	27,158,003	105.9080	28,144,959	26,575,000	27,154,840		(3,163)			3.850	3.681	JD	25,578	511,569	10/28/2021	06/22/2040
92556V-AF-3	VIATRIS INC			1	2.C FE	23,998,028	106.5090	25,615,307	24,050,000	23,999,189		1,161			4.000	4.013	JD	24,050	481,000	10/28/2021	06/22/2050
92778*-AA-5	VIRGINA COMWLTH UNIV HEALTH SY				1.A	37,800,000	101.6490	38,423,322	37,800,000	37,800,000					3.008	3.027	MON	50,534	473,760	07/15/2021	09/15/2049
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	14,968,800	137.1050	20,565,701	15,000,000	14,978,846		938			6.000	6.015	JJ	415,000	900,000	01/10/2006	01/15/2036
927804-FE-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	10,703,910	142.1700	14,927,883	10,500,000	10,653,647		(5,541)			6.350	6.204	MN	57,415	666,750	01/07/2009	11/30/2037
927804-FL-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	22,947,715	114.9090	25,900,457	22,540,000	22,937,192		(14,505)			4.000	3.866	JJ	415,738	901,600	06/03/2020	01/15/2043
927804-FP-4	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	16,691,984	125.2670	20,919,593	16,700,000	16,693,251		178			4.650	4.653	FA	293,363	776,550	08/12/2013	08/15/2043
927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	29,893,200	118.2960	35,488,946	30,000,000	29,906,899		2,303			4.200	4.221	MN	161,000	1,260,000	05/11/2015	05/15/2045
927804-FW-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	9,480,423	115.8470	11,034,399	9,525,000	9,484,797		927			4.000	4.027	MN	48,683	381,000	11/10/2016	11/15/2046
927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	482,728	112.9780	536,648	475,000	482,115		(168)			3.800	3.708	MS	5,315	18,050	01/16/2018	09/15/2047
927804-GD-0	VIRGINIA ELEC & POWER CO			1	1.F FE	17,277,160	92.1240	16,702,042	18,130,000	17,284,312		6,970			2.450	2.680	JD	19,742	356,230	10/20/2021	12/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-GE-8	VIRGINIA ELEC & POWER CO			1	1.F FE	14,966,850	100.7610	15,114,080	15,000,000	14,967,170		320			2.300	2.325	MN	37,375		11/15/2021	11/15/2031
92826C-AC-6	VISA INC SR UNSEC			1	1.D FE	19,972,200	101.8460	20,369,273	20,000,000	19,995,899		4,200			2.800	2.822	JD	26,444	560,000	12/09/2015	12/14/2022
92826C-AD-4	VISA INC SR UNSEC			1	1.D FE	40,326,862	106.7000	43,186,673	40,475,000	40,410,824		15,012			3.150	3.193	JD	60,207	1,274,963	12/09/2015	12/14/2025
92826C-AE-2	VISA INC SR UNSEC			1	1.D FE	14,430,493	119.6730	17,292,693	14,450,000	14,434,809		790			4.150	4.160	JD	28,318	599,675	12/09/2015	12/14/2035
92826C-AJ-1	VISA INC SR UNSEC			1	1.D FE	3,286,239	116.3740	3,840,337	3,300,000	3,287,430		290			3.650	3.673	MS	35,466	120,450	09/06/2017	09/15/2047
92826C-AK-8	VISA INC			1	1.D FE	10,774,800	102.1830	10,218,328	10,000,000	10,723,503		(32,897)			2.700	2.206	AO	57,000	270,000	06/03/2020	04/15/2040
92826C-AM-4	VISA INC			1	1.D FE	4,718,149	101.2900	4,785,972	4,725,000	4,719,261		629			2.050	2.066	AO	20,449	96,863	03/31/2020	04/15/2030
92826C-AQ-5	VISA INC			1	1.D FE	129,919,502	87.5780	115,734,048	132,150,000	129,991,632		54,251			2.000	2.075	FA	998,467	2,628,317	09/25/2020	08/15/2050
928563-AK-1	VMWARE INC			1	2.C FE	4,876,150	97.3150	4,865,771	5,000,000	4,879,492		3,342			1.800	2.193	FA	37,250		10/19/2021	08/15/2028
928563-AL-9	VMWARE INC			1	2.C FE	54,584,130	98.2200	54,020,729	55,000,000	54,595,189		11,059			2.200	2.285	FA	500,806		10/19/2021	08/15/2031
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	1,724,362	101.4460	1,749,949	1,725,000	1,724,840		214			2.700	2.713	MS	12,291	46,575	09/19/2019	09/26/2022
928668-BB-7	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	9,993,800	105.2160	10,521,552	10,000,000	9,995,660		837			3.200	3.210	MS	84,444	320,000	09/19/2019	09/26/2026
928668-BD-3	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	13,393,568	102.8030	13,775,566	13,400,000	13,397,000		2,124			3.125	3.142	MN	56,997	418,884	05/06/2020	05/12/2023
928668-BE-1	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	35,323,800	105.2100	36,823,446	35,000,000	35,224,338		(63,421)			3.350	3.146	MN	156,333	1,172,500	06/03/2020	05/13/2025
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	23,216,124	109.2690	23,288,580	21,313,000	22,987,240		(160,956)			3.750	2.694	MN	106,565	799,238	04/22/2021	05/13/2030
929160-AZ-2	VULCAN MATERIALS CO			1	2.B FE	28,633,734	108.0100	29,204,862	27,039,000	28,409,892		(150,434)			3.500	2.792	JD	78,864	946,365	07/10/2020	06/01/2030
92929Q-AQ-0	WASTE MNGMT HOLDINGS CO.GUARNT				2.A FE	21,126,792	123.2250	23,412,751	19,000,000	19,689,455		(126,545)			7.100	6.179	FA	562,083	1,349,000	01/03/2005	08/01/2026
92939U-AE-6	WEC ENERGY GROUP INC			1	2.A FE	14,354,400	94.3670	14,155,123	15,000,000	14,368,303		13,903			1.800	2.333	AO	57,000		10/13/2021	10/15/2030
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	1,449,652	109.4830	1,587,497	1,450,000	1,449,754		33			3.900	3.903	JD	4,713	56,550	05/16/2019	06/01/2028
92940P-AF-1	WRKCO INC CO.GUARNT			2	2.B FE	3,717,669	113.9800	4,251,463	3,730,000	3,719,682		773			4.200	4.233	JD	13,055	156,660	05/22/2019	06/01/2032
92940P-AG-9	WRKCO INC			1	2.B FE	36,348,556	102.8320	35,991,073	35,000,000	36,316,481		(32,980)			3.000	2.608	JD	46,667	669,000	10/12/2021	06/15/2033
92943G-AD-3	WR GRACE HOLDING LLC SERIES 144A			1	4.B FE	8,290,000	102.7130	8,217,040	8,000,000	8,270,411		(19,589)			4.875	3.821	JD	17,333	195,000	08/16/2021	06/15/2027
929903-AM-4	WELLS FARGO & CO SUBORD				2.B FE	11,968,560	126.7920	15,215,056	12,000,000	11,979,581		988			5.500	5.518	FA	275,000	660,000	07/27/2005	08/01/2035
931009-AF-1	WAKE FOREST UNIV UNSEC			1	1.D FE	15,000,000	103.2900	15,493,564	15,000,000	15,000,000					3.701	3.701	JJ	255,986	555,150	07/26/2012	01/15/2042
93100P-AB-4	WAKE FOREST UNIV BMC UNSEC			1	1.F FE	36,423,290	114.0530	41,532,429	36,415,000	36,422,237		(188)			4.175	4.173	JD	126,694	1,520,326	02/23/2018	06/01/2046
931142-DH-3	WALMART INC SR UNSEC			1	1.C FE	15,963,520	102.1960	16,351,379	16,000,000	15,994,818		3,951			2.550	2.576	AO	90,667	408,000	04/04/2013	04/11/2023
931142-EU-3	WALMART INC			1	1.C FE	49,642,750	100.8220	50,411,185	50,000,000	49,645,981		3,231			2.500	2.546	MS	343,750		10/08/2021	09/22/2041
931422-AK-5	WALGREEN CO CO.GUARNT			1	2.B FE	9,859,290	109.9590	11,545,747	10,500,000	9,938,307		15,565			4.400	4.811	MS	136,033	462,000	05/24/2016	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.B FE	19,469,660	114.7650	22,493,886	19,600,000	19,503,400		5,414			4.500	4.551	MN	105,350	882,000	11/06/2014	11/18/2034
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.B FE	18,042,841	106.4000	18,883,817	17,748,000	17,887,959		(31,097)			3.450	3.245	JD	51,026	958,177	09/21/2016	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.B FE	4,291,092	117.9270	5,100,330	4,325,000	4,294,409		659			4.650	4.699	JD	16,759	201,113	05/26/2016	06/01/2046
93401*-AB-6	WARBURG PINCUS LLC SERIES B				1.D PL	5,000,000	100.4880	5,024,400	5,000,000	5,000,000					2.870	2.870	MS	36,672		09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC WARBURG PINCUS LLC				1.D PL	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					2.870	2.870	MS	12,756		12/15/2021	09/29/2033
93401*-AD-2	WARBURG PINCUS LLC				1.D PL	145,000,000	100.0000	145,000,000	145,000,000	145,000,000					3.020	3.021	MS	194,622		12/15/2021	09/29/2036
93710W-AA-3	WASH MULTIFAM ACQ INC SERIES 144A			1	4.C FE	1,550,000	105.0950	1,628,973	1,550,000	1,550,000					5.750	5.750	AO	18,815	43,572	04/08/2021	04/15/2026
938837-C*-0	WASHINGTON GAS LIGHT CO				1.G Z	53,000,000	100.0000	53,000,000	53,000,000	53,000,000					2.980	2.991	MJSD	70,196		12/15/2021	12/15/2051
93884P-CJ-7	WASHINGTON GAS LIGHT CO SR UNSEC				1.G FE	1,106,630	120.7010	1,207,005	1,000,000	1,037,957		(6,704)			6.820	5.896	MS	20,081	68,200	02/13/2007	10/09/2026
93884P-DU-1	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	15,979,200	132.1960	21,151,308	16,000,000	15,981,336		490			5.000	5.009	MS	235,556	800,000	12/02/2013	12/15/2043
93884P-DV-9	WASHINGTON GAS LIGHT CO UNSEC			1	1.G FE	38,000,000	119.4650	45,396,786	38,000,000	38,000,000					4.224	4.224	MS	472,619	1,605,120	09/08/2014	09/15/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	47,467,974	113.1920	54,850,442	48,458,000	47,563,430		20,840			3.796	3.913	MS	541,620	1,839,466	09/13/2017	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT CO SERIES MTN			1	1.G FE	15,546,488	111.7710	16,542,177	14,800,000	15,528,854		(17,790)			3.650	3.361	MS	159,059	540,200	12/07/2020	09/15/2049
93933V-AS-7	WASHINGTON MUTUAL BANK N SUBORD				6. *	0.0100	2,000	20,000,000							5.500	0.000	JJ			06/30/2012	01/15/2099
93933V-BA-5	WASHINGTON MUTUAL BK NV SUBORD				6. *	0.0100	1,200	12,000,000							5.950	0.000	MN			06/30/2012	01/20/2022
93933V-BB-3	WASHINGTON MUTUAL BANK N SUBORD				6. *	0.0100	1,500	15,000,000							0.000	0.000	FMAN			03/31/2014	01/20/2022
93933W-AA-4	WASHINGTON MUTUAL BANK F SUBORD				6. *	0.0100	2,400	24,000,000							6.875	0.000	JD			03/31/2014	01/15/2022
93933W-AC-0	WASHINGTON MUTUAL BANK F SUBORD				6. *	0.0100	2,340	23,400,000							5.125	0.000	JJ			06/30/2012	01/16/2022
939653-A*-2	WASHINGTON REAL ESTATE INVEST				2.B	55,000,000	104.9610	57,728,550	55,000,000	55,000,000					3.440	3.440	JJ	872,422	1,098,411	12/17/2020	12/29/2030
94106L-AG-4	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	16,256,587	133.6730	19,329,118	14,460,000	15,255,183		(84,947)			7.375	6.410	MN	136,265	1,066,425	05/07/2009	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	9,954,798	145.9720	14,597,195	10,000,000	9,973,259		1,628			7.750	7.788	MN	99,028	775,000	01/07/2003	05/15/2032
94106L-AV-1	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	6,664,222	147.5870	9,888,358	6,700,000	6,671,902		842			6.125	6.164	MN	35,338	410,375	11/12/2009	11/30/2039
94106L-BB-4	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	40,583,258	112.0930	46,638,384	41,607,000	40,831,539		42,401			3.900	4.081	MS	540,891	1,622,673	11/22/2016	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	33,161,884	119.7800	41,258,122	34,445,000	33,309,557		27,029			4.100	4.324	MS	470,748	1,412,245	10/25/2018	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO.GUARNT			2	2.A FE	11,734,960	126.2940	14,839,543	11,750,000	11,736,546		258			4.150	4.157	JJ	224,849	487,625	05/14/2019	07/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94106L-BM-0	WASTE MANAGEMENT INC			1	2.A FE	33,026,880	95.1350	31,893,874	33,525,000	33,039,422		11,172			2.500	2.571	MN	107,094	833,469	11/10/2020	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	9,379,600	94.1550	9,415,547	10,000,000	9,391,793		12,193			1.500	2.235	MS	44,167		10/15/2021	03/15/2031
94106L-BR-9	WASTE MANAGEMENT INC			1	2.A FE	25,939,658	104.2860	26,384,331	25,300,000	25,934,415		(5,243)			2.950	2.778	JD	62,196	412,566	10/21/2021	06/01/2041
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC				2.B PL	50,145,163	108.6690	54,492,247	50,145,163	50,145,163					4.470	4.470	JUL	940,180	2,200,983	07/30/2019	07/30/2039
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC				2.B PL	7,898,883	109.8030	8,673,210	7,898,883	7,898,883					4.440	4.393	JUL	147,104	350,710	11/08/2019	07/30/2040
94115#-AC-5	WATER EXPLORATION CO.-LTD. SR-UNSEC				2.B PL	16,363,532	108.3930	17,736,924	16,363,532	16,363,532					4.440	4.440	JUL	304,744	726,541	12/20/2019	07/30/2039
941848-E@-8	WATERS CORP WATERS CORP-SR-UNSEC				2.B	40,000,000	104.6290	41,851,600	40,000,000	40,000,000					3.440	3.440	MN	175,822	1,376,000	03/23/2016	05/12/2026
948741-AH-6	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	30,464,250	101.2900	30,940,119	30,546,000	30,538,751		8,831			3.375	3.405	MS	303,551	1,030,928	06/21/2016	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	27,409,299	102.5830	28,415,470	27,700,000	27,653,734		34,525			3.500	3.634	AO	204,672	969,500	12/08/2015	04/15/2023
948741-AK-9	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	11,750,794	105.2340	12,417,597	11,800,000	11,788,860		5,109			4.450	4.499	JJ	242,129	525,100	10/03/2013	01/15/2024
948741-AL-7	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	23,867,475	105.6600	25,375,371	24,016,000	23,960,229		14,279			3.850	3.921	JD	77,051	924,616	05/02/2017	06/01/2025
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	24,689,038	105.1860	26,427,946	25,125,000	24,869,418		48,974			3.250	3.487	FA	308,479	816,563	07/08/2020	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE UNSEC			1	1.B FE	15,000,000	111.5070	16,726,019	15,000,000	15,000,000					4.046	4.046	JJ	303,450	606,900	03/28/2012	07/01/2033
94948Q-AR-1	WELLESLEY COLLEGE UNSEC			1	1.B FE	45,363,610	113.6610	51,420,209	45,240,000	45,338,690		(3,084)			4.196	4.180	JJ	949,135	1,898,270	10/02/2012	07/01/2042
94973V-AX-5	ANTHEM INC SR UNSEC			1	2.B FE	7,461,600	100.9450	7,570,886	7,500,000	7,498,360		4,344			3.125	3.185	MN	29,948	234,375	05/02/2012	05/15/2022
94973V-AY-3	ANTHEM INC SR UNSEC			1	2.B FE	2,842,140	124.2670	3,728,020	3,000,000	2,868,376		3,670			4.625	4.970	MN	17,729	138,750	07/10/2013	05/15/2042
94973V-BA-4	ANTHEM INC SR UNSEC			1	2.B FE	29,227,786	102.6010	30,780,242	30,000,000	29,901,125		91,619			3.300	3.626	JJ	456,500	990,000	10/01/2013	01/15/2023
94973V-BB-2	ANTHEM INC SR UNSEC			1	2.B FE	53,954,800	124.9520	68,723,783	55,000,000	54,132,480		23,339			4.650	4.769	JJ	1,179,292	2,557,500	07/17/2013	01/15/2043
94973V-BF-3	ANTHEM INC SR UNSEC			1	2.B FE	24,466,925	132.0170	32,344,055	24,500,000	24,471,035		699			5.100	5.109	JJ	576,158	1,249,500	07/30/2013	01/15/2044
94973V-BK-2	ANTHEM INC SR UNSEC			1	2.B FE	24,947,750	125.3470	31,336,673	25,000,000	24,954,940		1,105			4.650	4.663	FA	439,167	1,162,500	08/07/2014	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,970,500	130.7010	32,675,291	25,000,000	24,981,439		955			5.375	5.383	FA	537,500	1,343,750	01/31/2005	02/07/2035
949746-RF-0	WELLS FARGO & COMPANY SUBORD				2.B FE	3,404,003	135.3160	4,179,899	3,089,000	3,359,775		(6,671)			5.606	4.948	JJ	79,850	173,169	01/24/2007	01/15/2044
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				2.A FE	14,948,550	105.0410	15,756,171	15,000,000	14,975,943		5,156			3.000	3.040	AO	86,250	450,000	04/15/2016	04/22/2026
94974B-FY-1	WELLS FARGO & COMPANY SUBORD				2.B FE	32,866,113	108.9950	35,859,450	32,900,000	32,885,562		2,922			4.100	4.111	JD	104,914	1,348,900	05/27/2014	06/03/2026
94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,916,500	114.4000	28,600,009	25,000,000	24,927,720		1,868			3.900	3.919	MN	162,500	975,000	04/23/2015	05/01/2045
94980V-AG-3	WELLS FARGO BANK NA SUBORD				2.A FE	19,964,000	132.9410	26,588,207	20,000,000	19,974,817		1,053			5.950	5.963	FA	413,194	1,190,000	08/22/2006	08/26/2036
95000U-2A-0	WELLS FARGO & COMPANY SR UNSEC			1	2.A FE	1,625,000	107.5020	1,746,913	1,625,000	1,625,000					3.584	3.584	MN	6,309	58,240	05/15/2017	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC			2	2.A FE	21,861,018	111.9410	24,515,009	21,900,000	21,870,853		3,482			4.150	4.172	JJ	396,360	908,850	01/16/2019	01/24/2029
95000U-2J-1	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	15,493,250	102.0860	15,312,918	15,000,000	15,407,067		(62,834)			2.572	2.091	FA	150,033	385,800	10/28/2020	02/11/2031
95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,000,000	116.1720	46,468,707	40,000,000	40,000,000					4.470	4.216	AO	432,100	1,791,200	03/23/2020	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,000,000	136.5530	54,621,360	40,000,000	40,000,000					5.013	5.012	AO	484,590	2,005,200	03/23/2020	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY			1	2.A FE	67,341,700	102.5530	69,197,301	67,475,000	67,348,084		4,009			3.068	3.062	AO	350,773	2,070,133	04/24/2020	04/30/2041
95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN			1	1.E FE	40,177,240	101.6330	40,831,016	40,175,000	40,177,314		256			2.150	2.155	JD	69,581	961,388	05/26/2020	06/02/2028
95040Q-AC-8	WELLTOWER INC SR UNSEC			1	2.A FE	24,822,179	109.5460	26,920,938	24,575,000	24,690,228		(28,154)			4.250	4.114	AO	261,109	1,044,438	09/29/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	14,745,404	112.0140	16,578,058	14,800,000	14,762,270		5,113			4.250	4.297	AO	132,789	629,000	08/09/2018	04/15/2028
95040Q-AF-1	WELLTOWER INC SR UNSEC			2	2.A FE	9,957,900	130.5530	13,055,281	10,000,000	9,960,406		701			4.950	4.977	MS	165,000	495,000	08/09/2018	09/01/2048
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	19,911,000	111.8250	22,365,093	20,000,000	19,933,395		7,779			4.125	4.179	MS	242,917	825,000	02/13/2019	03/15/2029
95040Q-AJ-3	WELLTOWER INC SR UNSEC			2	2.A FE	14,548,182	104.7620	15,268,989	14,575,000	14,553,336		2,337			3.100	3.121	JJ	208,342	451,825	08/08/2019	01/15/2030
95081Q-AP-9	WESCO DISTRIBUTION INC SERIES 144A			1	3.C FE	4,341,925	109.6250	4,796,094	4,375,000	4,346,984		3,286			7.250	7.377	JD	14,097	317,188	05/29/2020	06/15/2028
955278-B*-6	WEST PENN POWER CO SR-SEC			2	1.G	25,000,000	114.7560	28,689,000	25,000,000	25,000,000					4.450	4.450	MS	327,569	1,112,500	09/17/2015	09/15/2045
955278-B@-4	WEST PENN POWER CO			1	1.G	17,000,000	105.5030	17,935,510	17,000,000	17,000,000					3.840	3.840	JD	29,013	652,800	12/15/2016	12/15/2046
955278-C*-5	WEST PENN POWER CO SR-SEC				1.G	75,000,000	111.6890	83,766,750	75,000,000	75,000,000					4.140	4.140	JD	138,000	3,105,000	12/15/2017	12/15/2047
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC				3.C PL	22,645,155	92.7230	20,997,267	22,645,155	22,645,155					5.400	5.399	JD	3,397	1,222,838	12/21/2017	12/30/2033
956708-AB-7	WEST VA HEALTH SYS OBL SERIES 2020			1	1.F FE	53,175,000	98.3540	52,299,559	53,175,000	53,175,000					3.129	3.129	JD	138,654	1,622,250	12/04/2020	06/01/2050
95709T-AH-3	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	37,850,567	115.5520	43,886,528	37,980,000	37,875,639		3,039			4.125	4.145	MS	522,225	1,566,675	05/14/2012	03/01/2042
95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	42,113,513	116.3050	50,057,766	43,040,000	42,263,040		21,920			4.100	4.229	AO	441,160	1,764,640	05/12/2014	04/01/2043
95709T-AQ-3	WESTAR ENERGY INC SR SEC			2	1.F FE	20,833,992	103.6890	20,981,530	20,235,000	20,826,192		(10,071)			3.250	3.085	MS	219,213	459,225	10/13/2021	09/01/2049
95765P-AE-9	WESTERN & SOUTHERN LIFE SERIES 144A			1	1.F FE	16,893,760	111.4250	18,942,282	17,000,000	16,894,644		884			3.750	3.780	AO	111,563	318,750	05/19/2021	04/28/2061
957674-AD-6	WESTERN ATLAS INC SR UNSEC				1.G FE	24,342,876	116.0180	28,424,467	24,500,000	24,431,373		24,105			8.550	8.609	JD	93,100	2,094,750	07/14/1994	06/15/2024
958587-A#-4	WESTERN MASSACHUSETTS ELECTRIC G-SR-UNSEC			1	1.E	25,000,000	104.5510	26,137,750	25,000,000	25,000,000					3.880	3.880	MN	123,944	970,000	11/15/2013	11/15/2023
958587-BE-6	NSTAR ELECTRIC CO SR UNSEC			1	1.E FE	8,968,770	126.0470	11,344,244	9,000,000	8,980,108		1,026			5.900	5.925	MS	156,350	531,000	09/20/2004	09/15/2034
958587-BG-1	NSTAR ELECTRIC CO SR UNSEC			1	1.E FE	19,905,400	137.9170	27,583,326	20,000,000	19,929,228		2,500			6.700	6.737	FA	506,222	1,340,000	08/14/2007	08/15/2037
96145D-AD-7	WRKCO INC CO.GUARNT			2	2.B FE	27,839,743	106.3790	29,626,679	27,850,000	27,843,246		1,057			3.375	3.380	MS	276,759	939,938	02/15/2019	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96145D-AH-8	WRKCO INC CO.GUARNT			2	2.B FE	13,728,209	110.5160	15,196,014	13,750,000	13,734,567		2,151			4.000	4.021	MS	161,944	550,000	02/15/2019	03/15/2028
961548-AY-0	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	2,826,797	140.9880	3,524,711	2,500,000	2,680,617		(13,852)			7.950	6.871	FA	75,083	198,750	01/03/2005	02/15/2031
962166-AW-4	WEYERHAEUSER CO SR UNSEC				2.B FE	12,337,650	126.3780	16,429,177	13,000,000	12,730,222		36,495			6.950	7.400	AO	225,875	903,500	11/06/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO SR UNSEC			1	2.B FE	11,802,197	140.6850	16,882,199	12,000,000	11,882,597		7,440			7.375	7.514	MS	260,583	885,000	10/15/2002	03/15/2032
962166-BT-0	WEYERHAEUSER CO SR UNSEC			1	2.B FE	5,197,000	136.5430	6,827,146	5,000,000	5,124,936		(6,710)			6.875	6.570	JD	15,278	343,750	07/15/2004	12/15/2033
963320-AR-7	WHIRLPOOL CORP SR UNSEC			1	2.B FE	27,174,293	105.9670	28,796,488	27,175,000	27,174,895		44			4.000	4.000	MS	362,333	1,087,000	04/02/2014	03/01/2024
963320-AT-3	WHIRLPOOL CORP SR UNSEC			1	2.B FE	19,979,400	106.6610	21,332,199	20,000,000	19,992,562		2,061			3.700	3.712	MN	123,333	740,000	10/30/2014	05/01/2025
96332H-CF-4	WHIRLPOOL CORP SR UNSEC			1	2.B FE	6,554,306	103.1150	6,672,588	6,471,000	6,484,357		(11,069)			3.700	3.517	MS	79,809	239,427	12/18/2014	03/01/2023
96337@-AA-8	WHISTLER PIPELINE				2.C YE	140,000,000	117.0550	163,877,000	140,000,000	140,000,000					5.210	5.243	MJSD	20,261	7,294,000	06/17/2020	06/30/2030
96337@-AB-6	WHISTLER PIPELINE				2.C	24,500,000	130.4490	32,612,250	25,000,000	24,547,795		32,007			7.000	7.331	MJSD	4,861	1,745,708	06/17/2020	06/30/2031
96926G-AC-7	RICE UNIVERSITY UNSEC			1	1.A FE	21,256,414	116.0740	26,905,857	23,180,000	21,533,002		47,470			3.574	4.074	MN	105,858	828,453	11/09/2015	05/15/2045
969457-BU-3	WILLIAMS COMPANIES INC SR UNSEC			1	2.B FE	19,171,555	102.2050	19,648,957	19,225,000	19,218,598		5,941			3.700	3.733	JJ	328,000	711,325	12/13/2012	01/15/2023
96950F-AF-1	WILLIAMS COMPANIES INC SR UNSEC			1	2.B FE	23,264,942	135.4100	31,686,053	23,400,000	23,296,998		2,925			6.300	6.341	AO	311,220	1,474,200	02/02/2010	04/15/2040
96950F-AJ-3	WILLIAMS COMPANIES INC SR UNSEC			1	2.B FE	19,995,000	100.9370	20,187,393	20,000,000	19,999,640		564			3.350	3.353	FA	253,111	670,000	08/09/2012	08/15/2022
97068L-AA-6	WILLIS-KNIGHTON MED CTR SECURED			2	1.E FE	45,000,000	128.3870	57,774,043	45,000,000	45,000,000					4.813	4.813	MS	721,950	2,165,850	10/18/2018	09/01/2048
97068L-AB-4	WILLIS KNIGHTON MED CTR SERIES 2021			1	1.F FE	88,067,470	97.9350	87,651,904	89,500,000	88,092,572		25,102			3.065	3.146	MS	914,392	1,531,606	08/26/2021	03/01/2051
97164#-AJ-3	WILMINGTON INVS-INC. 2012-SR			1	2.B	45,000,000	103.7900	46,705,500	45,000,000	45,000,000					5.040	5.040	JD	25,200	2,268,000	12/27/2012	12/27/2022
97164#-AL-8	WILMINGTON INVS-INC. A-SR-UNSEC			1	2.B	20,000,000	106.9110	21,382,200	20,000,000	20,000,000					4.460	4.460	AO	168,489	892,000	10/23/2014	10/23/2024
97164#-AP-9	WILMINGTON INVS-INC.				2.B	15,000,000	110.5720	16,585,800	15,000,000	15,000,000					4.440	4.440	JD	29,600	666,000	06/15/2017	06/15/2027
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC			1	1.F PL	29,555,557	106.1690	31,378,839	29,555,557	29,555,557					3.670	3.687	MJSD	3,013	1,084,689	12/18/2014	12/18/2034
97382X-AA-9	WINDWARD CONCOURSE ALPHARETTA SR-SEC				1.E Z	15,300,000	105.6340	15,845,100	15,000,000	15,298,490		(1,510)			4.088	3.998	MON	27,251	103,709	10/08/2021	09/15/2056
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC				1.F PL	55,465,191	101.7290	56,424,184	55,465,191	55,465,191					3.350	3.350	MS	547,102	593,555	05/20/2021	09/15/2045
97658W-AA-8	WISCONSIN ALUM RESEARCH SERIES 2019			1	1.A FE	31,980,000	109.2840	34,948,872	31,980,000	31,980,000					3.564	3.564	AO	284,942	1,139,767	12/10/2019	10/01/2049
976656-BL-1	WISC ELEC POWER SR UNSEC				1.G FE	5,853,050	175.1450	8,757,245	5,000,000	5,846,115		(671)			6.875	5.868	JD	28,646	343,750	01/20/2005	12/01/2095
976656-BW-7	WISC ELEC POWER SR UNSEC			1	1.G FE	33,089,480	128.6320	41,162,092	32,000,000	32,612,733		(39,040)			5.625	5.395	MN	230,000	1,800,000	05/11/2007	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	20,003,950	134.6550	26,931,084	20,000,000	20,003,557		(149)			5.700	5.698	JD	95,000	1,140,000	11/02/2006	12/01/2036
976656-CE-6	WISC ELEC POWER SR UNSEC			1	1.G FE	27,569,314	107.3480	30,475,966	28,390,000	27,710,509		19,590			3.650	3.813	JD	46,055	1,036,235	06/05/2014	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	22,879,372	118.3480	27,101,627	22,900,000	22,883,003		416			4.250	4.255	JD	81,104	973,250	06/20/2014	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	18,045,381	117.8800	21,336,315	18,100,000	18,052,263		1,120			4.300	4.318	JD	34,591	778,300	11/17/2015	12/15/2045
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1.F FE	649,877	102.3220	665,095	650,000	649,926		24			2.050	2.054	JD	592	13,325	12/03/2019	12/15/2024
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC			1	2.A FE	3,341,641	105.8830	3,556,606	3,359,000	3,352,302		1,790			3.550	3.612	JD	5,300	119,245	06/24/2015	06/15/2025
97670M-AA-4	WISCONSIN GAS LLC SR UNSEC			1	1.G FE	15,961,440	131.4890	21,038,302	16,000,000	15,974,421		1,158			5.900	5.917	JD	78,667	944,000	11/15/2005	12/01/2035
976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	24,922,000	140.4530	35,113,230	25,000,000	24,942,404		2,094			6.375	6.399	FA	602,083	1,593,750	08/09/2007	08/15/2037
976826-BJ-5	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	1,246,806	100.7820	1,360,551	1,350,000	1,338,964		12,321			2.250	3.211	MN	3,881	30,375	08/08/2013	11/15/2022
976826-BK-2	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	22,296,641	113.9690	25,546,229	22,415,000	22,312,015		2,675			4.100	4.131	AO	194,014	919,015	10/08/2015	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	2,243,453	104.9860	2,362,178	2,250,000	2,245,980		626			3.050	3.084	AO	14,488	68,625	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER & LIGHT			1	1.G FE	4,968,682	112.0650	5,575,240	4,975,000	4,968,888		122			3.650	3.657	AO	45,397	181,588	03/30/2020	04/01/2050
976826-BP-1	WISCONSIN POWER & LIGHT			1	1.G FE	23,471,320	97.2820	23,193,920	23,842,000	23,479,981		8,661			1.950	2.124	MS	135,601		09/29/2021	09/16/2031
976843-BE-1	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	2,485,525	128.3410	3,208,514	2,500,000	2,489,967		422			5.550	5.590	JD	11,563	138,750	11/27/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	34,199,048	111.0010	38,106,705	34,330,000	34,222,209		3,212			3.671	3.692	JD	105,021	1,260,254	05/15/2013	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	20,000,000	127.4930	25,498,572	20,000,000	20,000,000					4.752	4.752	MN	158,400	950,400	11/14/2013	11/01/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE			1	1.F FE	18,567,134	98.2160	18,268,114	18,600,000	18,567,215		81			2.850	2.859	JD	63,318		11/10/2021	12/01/2051
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC			1	1.F	24,666,669	114.9980	28,366,176	24,666,669	24,666,669					5.040	5.040	MN	107,053	1,243,200	05/20/2010	05/31/2040
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC			1	1.F	110,000,012	108.0710	118,878,113	110,000,012	110,000,012					4.210	4.210	JD	373,053	4,631,001	12/02/2013	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	16,000,003	105.9800	16,956,803	16,000,003	16,000,003					3.830	3.830	MS	188,947	612,800	06/10/2015	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	45,833,334	106.1330	48,644,292	45,833,334	45,833,334					3.870	3.870	MN	197,083	1,773,750	05/21/2019	05/21/2049
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A			1	3.C FE	10,030,313	97.2270	9,742,145	10,020,000	10,029,640		(672)			4.000	3.977	FA	139,167		08/12/2021	08/15/2029
980745-D#-7	WOODWARD-INC. I-SR-UNSEC			1	2.C	5,000,000	106.3700	5,318,500	5,000,000	5,000,000					4.180	4.180	AO	52,250	209,000	10/01/2013	11/15/2025
980745-E#-6	WOODWARD-INC. L-SR-UNSEC			1	2.C	10,000,000	106.2910	10,629,100	10,000,000	10,000,000					4.180	4.181	AO	104,500	418,000	11/15/2013	11/15/2025
980745-E@-8	WOODWARD-INC. K-SR-UNSEC			1	2.C	25,000,000	104.0860	26,021,500	25,000,000	25,000,000					4.030	4.031	AO	251,875	1,007,500	11/15/2013	11/15/2023
980745-F#-5	WOODWARD-INC. Q-SR-UNSEC				2.C	10,000,000	109.5910	10,959,100	10,000,000	10,000,000					4.350	4.350	MN	37,458	435,000	05/31/2018	05/30/2027
980745-F@-7	WOODWARD-INC. P-SR-UNSEC				2.C	8,000,000	107.2550	8,580,400	8,000,000	8,000,000					4.270	4.270	MN	29,416	341,600	05/31/2018	05/30/2025
980745-G#-4	WOODWARD-INC. T-SR-UNSEC				2.C	8,000,000	114.3510	9,148,080	8,000,000	8,000,000					4.610	4.610	MN	31,758	368,800	05/31/2018	05/30/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
980745-G*-8	WOODWARD-INC. R-SR-UNSEC				2.C	18,000,000	111.1940	20,014,920	18,000,000	18,000,000					4.410	4.410	MN	68,355	793,800	05/31/2018	05/30/2029
980745-G@-6	WOODWARD-INC. S-SR-UNSEC				2.C	5,000,000	112.0330	5,601,650	5,000,000	5,000,000					4.460	4.460	MN	19,203	223,000	05/31/2018	05/30/2030
98138K-AA-2	WORCESTER POLY INSTITUTE UNSEC			1	1.F FE	29,465,515	125.1300	36,794,547	29,405,000	29,461,493		(701)			4.338	4.327	MS	425,196	1,275,589	06/20/2016	09/01/2056
983024-AN-0	WYETH LLC CO.GUARNT			1	1.F FE	34,446,800	140.8320	49,291,087	35,000,000	34,593,308		15,514			5.950	6.067	AO	520,625	2,082,500	03/25/2009	04/01/2037
98385X-AM-8	XTO ENERGY INC CO.GUARNT			1	1.D FE	5,008,950	141.8410	7,092,031	5,000,000	5,007,152		(254)			6.750	6.735	FA	140,625	337,500	08/21/2007	08/01/2037
98385X-AQ-9	XTO ENERGY INC CO.GUARNT			1	1.D FE	39,847,900	136.3980	54,559,004	40,000,000	39,881,276		3,970			6.375	6.404	JD	113,333	2,550,000	04/17/2008	06/15/2038
98389B-AR-1	XCEL ENERGY INC SR UNSEC			1	2.A FE	23,398,474	104.9870	24,435,834	23,275,000	23,320,131		(14,804)			3.300	3.229	JD	64,006	768,075	03/03/2016	06/01/2025
98389B-AU-4	XCEL ENERGY INC SR UNSEC			1	2.A FE	32,146,039	106.1860	34,138,869	32,150,000	32,147,100		210			3.350	3.351	JD	89,752	1,077,025	12/01/2016	12/01/2026
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	11,586,638	107.3000	12,473,616	11,625,000	11,592,965		3,232			3.400	3.438	JD	32,938	395,250	03/27/2020	06/01/2030
98419M-AJ-9	XYLEM INC SR UNSEC			1	2.B FE	30,422,155	106.7760	32,246,446	30,200,000	30,312,747		(22,435)			3.250	3.162	MN	163,583	981,500	10/04/2016	11/01/2026
98419M-AK-6	XYLEM INC SR UNSEC			1	2.B FE	10,510,635	118.9600	12,482,473	10,493,000	10,509,919		(728)			4.375	4.361	MN	76,511	459,069	08/08/2017	11/01/2046
98419M-AL-4	XYLEM INC			1	2.B FE	3,720,525	99.1030	3,716,358	3,750,000	3,724,359		2,523			2.250	2.334	JJ	35,391	92,344	06/24/2020	01/30/2031
984587-AA-3	YALE-NEW HAVEN HLTH SRVC SECURED			1	1.D FE	26,000,000	109.9760	28,593,683	26,000,000	26,000,000					4.375	4.375	JJ	568,750	1,137,500	05/30/2014	07/01/2044
984588-AA-1	YALE-NEW HAVEN HOSPITAL SECURED			1	1.D FE	49,268,527	115.9770	56,817,208	48,990,000	49,212,529		(7,550)			4.366	4.331	JJ	1,069,452	2,138,903	01/09/2017	07/01/2043
98478*-AR-8	YANKEE GAS SERVICES CO L-SR-SEC			1	1.F	40,000,000	120.6250	48,250,000	40,000,000	40,000,000					4.820	4.820	JJ	958,644	1,928,000	01/02/2014	01/02/2044
98479@-AA-2	YANKEE STADIUM HLDGS LLC SR-SEC				2.B PL	25,000,000	111.0930	27,773,250	25,000,000	25,000,000					4.200	4.195	JD	87,500	1,551,667	06/09/2020	06/01/2030
98479@-AB-0	YANKEE STADIUM HLDGS LLC SR-UNSEC				2.B PL	75,000,000	117.3280	87,996,000	75,000,000	75,000,000					4.690	4.686	JD	293,125	3,517,500	06/09/2020	06/01/2040
98877D-AC-9	ZF NA CAPITAL CO.GUARNT			1	3.A FE	31,246,315	107.2500	33,998,250	31,700,000	31,517,336		49,888			4.750	4.943	AO	259,324	1,505,750	04/07/2016	04/29/2025
98956P-AB-8	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	5,305,752	133.5610	7,098,751	5,315,000	5,307,913		222			5.750	5.762	MN	26,317	305,613	11/12/2009	11/30/2039
98956P-AG-7	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	28,805,176	111.4440	32,376,709	29,052,000	28,854,532		10,439			4.250	4.316	FA	466,446	1,234,710	01/23/2018	08/15/2035
98956P-AS-1	ZIMMER BIOMET HOLDINGS			1	2.B FE	6,741,968	104.4570	7,050,858	6,750,000	6,744,149		1,341			3.050	3.073	JJ	94,931	205,875	03/13/2020	01/15/2026
98971D-AB-6	ZIONS BANCORP NA			1	2.B FE	19,538,652	103.3840	20,263,180	19,600,000	19,550,358		5,481			3.250	3.287	AO	109,706	637,000	10/24/2019	10/29/2029
98978V-AB-9	ZOETIS INC SR UNSEC			1	2.A FE	70,484,483	101.9010	73,368,955	72,000,000	71,757,461		207,391			3.250	3.559	FA	975,000	2,340,000	12/04/2015	02/01/2023
98978V-AK-9	ZOETIS INC SR UNSEC			1	2.A FE	10,974,590	110.0840	12,109,274	11,000,000	10,988,816		2,593			4.500	4.529	MN	66,000	495,000	11/09/2015	11/13/2025
98978V-AS-2	ZOETIS INC			1	2.A FE	2,980,290	98.5750	2,957,264	3,000,000	2,983,243		1,816			2.000	2.073	MN	7,667	60,000	05/07/2020	05/15/2030
98978V-AT-0	ZOETIS INC			1	2.A FE	30,219,956	103.9640	30,799,426	29,625,000	30,198,662		(13,845)			3.000	2.896	MN	113,563	888,750	06/03/2020	05/15/2050
BK0919-68-2	PROLOGIS YEN FINANCE				1.G FE	8,419,478	101.3820	7,932,202	7,824,046	7,824,046				(892,239)	0.850	0.850	JD	1,293	67,940	06/22/2020	06/24/2030
BK0919-70-8	PROLOGIS YEN FINANCE				1.G FE	27,154,617	102.3950	25,814,495	25,210,814	25,210,814				(2,874,993)	1.003	1.003	JD	4,917	258,323	06/22/2020	06/24/2032
BK0919-72-4	PROLOGIS YEN FINANCE				1.G FE	24,351,410	103.4750	23,388,350	22,602,798	22,602,798				(2,577,580)	1.222	1.222	JD	5,371	282,168	06/18/2020	06/22/2035
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L				1.D PL	12,250,000	100.0870	11,394,905	11,385,000	11,385,000				(865,000)	1.480	1.480	MS	42,593	53,336	06/08/2021	06/08/2031
G1847#-AB-0	CAPITAL INVESTORS EUROPE PBI L				1.D PL	31,850,000	99.5630	29,471,644	29,601,000	29,601,000				(2,249,000)	1.540	1.497	JD	1,266	113,423	06/08/2021	06/08/2033
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L				1.D PL	60,025,000	102.7620	57,327,323	55,786,500	55,786,500				(4,238,500)	2.190	2.190	MS	308,825	390,172	06/08/2021	06/08/2041
G3029*-AA-2	EASTLIGHT COMMUNITY HOMES LIMI				1.E FE	54,644,000	100.6100	54,472,266	54,142,000	54,142,000				(502,000)	2.180	2.180	FA	432,775		08/19/2021	08/19/2036
G4438#-AC-7	HIBERNIA REIT PLC				2.B PL	8,850,000	97.8620	8,356,192	8,538,750	8,538,750				(311,250)	1.880	1.880	JJ	70,454		07/23/2021	07/23/2031
G4438#-AD-5	HIBERNIA REIT PLC				2.B PL	32,450,000	97.1920	30,429,600	31,308,750	31,308,750				(1,141,250)	1.920	1.920	JJ	263,828		07/23/2021	07/23/2033
G4989#-AB-2	JACKSON SQUARE AVIATION IRELAN SR-UNSEC				2.A PL	22,000,000	103.9670	22,872,740	22,000,000	22,000,000					3.570	3.570	JD	23,998	785,400	12/20/2017	12/20/2024
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN				2.A PL	15,000,000	106.3680	15,955,200	15,000,000	15,000,000					3.840	3.839	JD	17,600	576,000	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SR-UNSEC				2.A PL	30,000,000	106.6340	31,990,200	30,000,000	30,000,000					3.890	3.890	JD	35,658	1,167,000	12/20/2017	12/20/2027
G8472#-AA-9	STERIS PLC				2.B	20,000,000	105.2960	21,059,200	20,000,000	20,000,000					3.930	3.930	FA	270,733	786,000	02/27/2017	02/27/2027
G8472#-AC-5	STERIS PLC				2.B	10,000,000	105.8400	10,584,000	10,000,000	10,000,000					4.030	4.030	FA	138,811	403,000	02/27/2017	02/27/2029
G9523#-AF-5	WEIR GROUP PLC-THE B-SR			1	3.A	0.0000									4.270	0.000	FA		(854,000)	12/11/2020	02/16/2022
JK3458-64-9	STRYKER CORP SR UNSEC			1	2.B Z	29,875,565	107.1670	31,850,059	29,720,000	29,793,944		(18,505)			3.500	3.428	MS	306,281	1,040,200	11/09/2016	03/15/2026
L2289#-AA-9	DH JAPAN FINANCE SA				2.A	68,615,438	95.9690	65,408,757	68,156,131	68,156,131				(7,772,396)	0.300	0.300	MN	28,398	211,587	05/11/2017	05/11/2027
L2289#-AB-7	DH JAPAN FINANCE SA				2.A	73,516,541	93.0150	67,923,669	73,024,426	73,024,426				(8,327,567)	0.650	0.650	MN	65,925	491,184	05/11/2017	05/11/2032
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD				2.B PL	80,000,000	99.6050	79,684,000	80,000,000	80,000,000					3.110	3.122	MJSD	6,911	1,098,867	07/21/2021	12/31/2034
Q9609*-AB-4	WESTCONNEX GROUP				2.A FE	45,000,000	102.5080	46,128,600	45,000,000	45,000,000					3.080	3.080	JD	61,600	693,000	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX GROUP				2.A FE	45,000,000	102.7250	46,226,250	45,000,000	45,000,000					3.280	3.280	JD	65,600		06/15/2021	06/15/2036
U52932-AZ-0	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	24,074,488	109.3140	24,890,843	22,770,000	23,661,407		(192,327)		(1,746,105)	2.750	1.795	MAY	415,163	861,760	05/19/2017	05/04/2026
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC				5.B GI	66,538,647	124.0280	82,526,553	66,538,647	66,538,647					3.697	3.726	MON		1,663,496	12/16/2021	12/31/2053
Z00010-F8-8	Transformation Tech Investors				4.C Z	0.0000			312,500				312,500		5.000	0.000	MJSD	43	3,906	12/05/2020	01/31/2027
Z0002D-E9-8	UBEO LLC				4.B Z	21,815,097	98.0000	21,815,097	22,260,303	21,815,248		151			9.750	10.195	MJSD	12,058		12/31/2021	12/30/2027
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC				6. *	6,802,122	83.3460	5,669,296	6,802,122	5,669,296	(878,764)				8.714	9.199	MJSD	1,647	605,462	10/01/2021	08/05/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z00072-66-2	KOFILE-INC. SUB-UNSEC				4.C Z	32,785,127	100.8500	33,579,236	33,296,218	32,873,634		47,302			10.000	10.486	MJSD	9,249	3,741,124	12/31/2021	07/24/2026
Z00072-97-7	XCLUSIVE STAFFING ACQUISITION SR-UNSEC				5.B GI	13,230,000	84.5800	11,418,300	13,500,000	13,317,388		45,492			12.000	12.861	MON	4,500	1,642,498	02/05/2020	02/05/2025
Z00073-44-7	PG BUYER-LLC SUB-UNSEC				4.C Z	11,298,664	101.0000	11,638,901	11,523,664	11,343,006		25,625			10.000	10.562	MJSD	3,201	1,342,876	09/30/2021	09/02/2026
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC				4.C Z		0.0000		712,106			5,838	701,202		14.000	15.532	MON	277	8,582	12/30/2020	06/30/2023
Z00075-20-2	LANEY DIRECTIONAL DRILLING SUB-UNSEC				5.B GI	1,401,844	100.0000	1,401,844	1,401,844	1,401,844					0.000	0.000	MJSD			05/19/2020	07/31/2022
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC					0.0000						2,114			12.750	0.000	MJSD				12/19/2025
Z00083-09-9	GLOBAL INFRASTRUCTURE MANAGEME GLOBAL INFRASTRUCTURE MANAGEME				4.B Z	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					2.860	2.860	MN	83,417		12/01/2021	12/01/2033
Z1949*-AA-2	Century City Ground Lease				2.B Z	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					3.180	3.180	MON	27,825		12/22/2021	10/15/2042
008916-AC-2	AGRIUM INC SR UNSEC		A	1	2.B FE	13,804,660	123.6180	17,306,451	14,000,000	13,924,666		11,458			7.800	7.930	FA	455,000	1,092,000	08/01/2001	02/01/2027
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A		A		2.C FE	6,958,000	102.0610	7,101,404	6,958,000	6,958,000					4.750	4.750	MN	42,231	163,416	05/12/2021	05/15/2025
012873-AK-1	ENCANA CORP CO.GUARNT		A	1	3.A FE	27,232,262	130.3510	32,587,801	25,000,000	26,203,001		(89,257)			7.375	6.681	MN	307,292	1,843,750	01/03/2005	11/01/2031
013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	9,924,100	138.5590	13,855,854	10,000,000	9,958,331		3,085			7.250	7.313	MS	213,472	725,000	03/20/2001	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	27,320,960	137.6120	37,155,178	27,000,000	27,195,514		(11,251)			6.125	6.038	JD	73,500	1,653,750	01/03/2005	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	17,653,750	135.1830	24,332,893	18,000,000	17,770,865		10,844			5.750	5.888	JD	86,250	1,035,000	10/13/2005	06/01/2035
06367W-JM-6	BANK OF MONTREAL SR UNSEC		A		1.F FE	9,974,600	100.6240	10,062,424	10,000,000	9,997,962		8,659			2.900	2.989	MS	76,528	290,000	03/21/2019	03/26/2022
06368B-GS-1	BANK OF MONTREAL SUBORD		A	1	2.A FE	21,000,000	107.2600	22,524,504	21,000,000	21,000,000					3.803	3.803	JD	35,495	798,630	12/07/2017	12/15/2032
064159-4B-9	BANK OF NOVA SCO		A		1.F FE	53,871,923	99.2160	53,576,769	54,000,000	53,875,424		3,501			2.150	2.177	FA	603,075		10/08/2021	08/01/2031
067901-AA-6	BARRICK GOLD CORP SR UNSEC		A	1	2.B FE	24,929,474	122.0830	30,520,819	25,000,000	24,955,300		2,262			5.800	5.820	MN	185,278	1,450,000	05/04/2005	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO CO.GUARNT		A	1	2.B FE	26,864,120	122.0830	32,962,485	27,000,000	26,913,637		4,395			5.800	5.836	MN	200,100	1,566,000	11/18/2004	11/15/2034
071734-AN-7	BAUSCH HEALTH COS INC SERIES 144A		A	1	3.B FE	15,509,375	102.0000	15,300,000	15,000,000	15,480,609		(28,766)			4.875	4.074	JD	60,938	351,406	09/14/2021	06/01/2028
0778FP-AG-4	BELL CANADA SERIES US-5		A	1	2.A FE	44,562,950	97.5270	43,887,253	45,000,000	44,572,446		9,496			2.150	2.255	FA	373,563		10/25/2021	02/15/2032
0778FP-AH-2	BELL CANADA SERIES US-6		A	1	2.A FE	40,084,361	101.9910	40,898,280	40,100,000	40,084,542		181			3.200	3.202	FA	495,458		08/09/2021	02/15/2052
12201P-AB-2	BURLINGTON RESOURCES LLC CO.GUARNT		A	1	1.G FE	8,187,421	140.3110	10,032,265	7,150,000	7,705,890		(41,485)			7.200	6.118	FA	194,480	514,800	11/20/2008	08/15/2031
124765-D#-2	CAE INC C-SR-UNSEC		A	1	2.C PL	62,000,000	105.1000	65,162,000	62,000,000	62,000,000					3.597	3.597	JJ	1,102,680	2,230,165	12/27/2012	12/27/2024
136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	64,754,430	137.5840	88,053,900	64,000,000	64,479,642		(25,176)			6.250	6.163	FA	1,666,667	4,000,000	03/05/2009	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	31,862,620	139.8840	44,762,942	32,000,000	31,901,812		4,092			6.200	6.233	JD	165,333	1,984,000	03/23/2009	06/01/2036
136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	29,570,325	104.9700	31,228,679	29,750,000	29,606,599		4,583			3.500	3.533	MN	133,049	1,041,250	11/09/2012	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	10,951,753	118.7760	13,243,520	11,150,000	10,982,258		4,379			4.500	4.610	MN	75,263	501,750	10/29/2013	11/07/2043
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	4,980,850	104.4800	5,223,997	5,000,000	4,991,406		1,921			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	17,925,480	104.5250	20,905,020	20,000,000	18,096,220		45,685			3.200	3.796	FA	264,889	640,000	06/12/2018	08/02/2046
136375-CV-2	CANADIAN NATL RAILWAY SR UNSEC		A	2	1.F FE	9,998,600	126.5340	12,653,409	10,000,000	9,999,964		1			4.450	4.450	JJ	199,014	445,000	10/31/2018	01/20/2049
136375-CZ-3	CANADIAN NATL RAILWAY		A	1	1.F FE	39,238,731	93.0390	36,783,854	39,536,000	39,253,073		6,265			2.450	2.484	MN	161,439	968,632	12/08/2020	05/01/2050
136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.C FE	35,840,790	132.7970	47,806,956	36,000,000	35,907,108		6,115			7.200	7.237	JJ	1,195,200	2,592,000	04/30/2004	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.C FE	27,271,649	128.5470	34,065,013	26,500,000	26,948,913		(27,276)			6.450	6.237	JD	4,748	1,709,250	01/03/2005	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.C FE	32,307,440	124.2560	39,761,815	32,000,000	32,200,925		(10,137)			5.850	5.781	FA	780,000	1,872,000	02/02/2005	02/01/2035
136385-AT-8	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.B FE	5,097,807	104.8820	5,348,986	5,100,000	5,099,447		227			3.800	3.805	AO	40,913	193,800	03/26/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.C FE	14,980,650	106.2210	15,933,132	15,000,000	14,993,093		2,068			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
13645R-AE-4	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.B FE	37,205,806	128.9230	49,055,189	38,050,000	37,559,105		30,158			5.750	5.909	MS	644,208	2,187,875	01/28/2004	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	24,566,350	137.0960	34,273,998	25,000,000	24,687,709		12,023			5.950	6.076	MN	190,069	1,487,500	05/15/2007	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	38,477,935	104.0060	40,042,156	38,500,000	38,492,485		2,293			2.900	2.907	FA	465,208	1,116,500	02/06/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.B FE	7,864,629	107.0660	8,292,233	7,745,000	7,796,030		(12,153)			3.700	3.516	FA	119,402	286,565	10/16/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	24,853,294	127.9850	32,220,249	25,175,000	24,889,166		6,323			4.800	4.881	FA	503,500	1,208,400	09/16/2015	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	25,597,386	123.6630	30,526,151	24,685,000	25,458,529		(43,177)			4.800	4.479	MS	348,881	1,184,880	06/26/2018	09/15/2035
15135U-AM-1	CENOVUS ENERGY INC SR UNSEC		A	1	2.C FE	19,994,814	108.9990	21,799,809	20,000,000	19,997,417		427			4.250	4.253	AO	179,444	850,000	12/13/2017	04/15/2027
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC				2.A FE	29,806,606	107.2080	33,864,867	31,588,004	31,588,004				197,285	4.087	4.085	MS	326,337	1,292,686	12/10/2018	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC				2.A FE	29,934,930	107.8260	34,206,718	31,723,998	31,723,998				199,020	4.087	4.086	JD	3,602	1,302,810	12/10/2018	06/30/2034
292505-AD-6	ENCANA CORP CO.GUARNT		A	1	3.A FE	19,404,485	128.6670	25,090,031	19,500,000	19,438,308		3,065			6.500	6.537	FA	478,833	1,267,500	07/12/2006	08/15/2034
292505-AE-4	ENCANA CORP CO.GUARNT		A	1	3.A FE	19,920,250	130.9100	26,181,958	20,000,000	19,940,584		2,104			6.625	6.656	FA	500,556	1,325,000	08/09/2007	08/15/2037
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	3,996,920	104.7200	4,188,800	4,000,000	3,997,498		276			3.125	3.134	MN	15,972	125,000	11/13/2019	11/15/2029
318069-A#-8	FINNING INTL INC C-SR-UNSEC		A	1	2.A FE	6,000,000	100.8860	6,053,160	6,000,000	6,000,000					4.180	4.180	AO	61,307	250,800	04/03/2012	04/03/2022
318069-B*-1	FINNING INTL INC D-SR-UNSEC		A	1	2.A FE	19,120,890	105.7790	20,098,010	19,000,000	19,035,349		(14,707)			4.280	4.192	AO	198,782	813,200	06/03/2015	04/03/2024
318069-B@-9	FINNING INTL INC SR-UNSEC		A		2.A FE	24,132,130	109.1970	25,115,310	23,000,000	23,566,775		(95,185)			4.530	4.005	AO	254,687	1,064,550	06/03/2015	04/03/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
349553-AM-9	FORTIS INC SR UNSEC		A	1	2.C FE	76,059,313	104.0960	79,581,335	76,450,000	76,235,497		41,074			3.055	3.119	AO	564,424	2,335,548	06/29/2017	10/04/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	1,000,000	102.8950	1,028,945	1,000,000	1,000,000					4.250	4.250	JD	3,542	42,500	04/22/2020	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	2,675,000	101.0000	2,701,750	2,675,000	2,675,000					3.750	3.750	FA	41,797	93,904	08/17/2020	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	12,560,000	98.5000	12,371,600	12,560,000	12,560,000					3.500	3.500	MS	146,533	305,278	12/14/2020	09/01/2028
386435-AB-7	GRAND RENEWABLE SOLAR LP			1	2.B FE	23,852,447	104.7440	25,107,451	23,970,300	23,970,300				149,708	3.926	3.923	JJ	397,056	946,365	06/09/2016	01/31/2035
390730-AK-5	GREAT LAKES POWER LTD 3-SUB-SEC			1	2.B PL	16,972,620	104.5270	15,700,328	15,020,357	15,020,357				93,811	4.960	4.960	JD	31,042	755,943	03/24/2014	06/16/2023
390730-AL-3	GREAT LAKES POWER LTD 4-SR-SEC				1.G PL	38,321,550	102.2830	40,429,661	39,527,254	39,527,254				246,871	3.236	3.235	JD	56,062	1,297,673	03/16/2016	06/16/2023
448055-AD-5	HUSKY ENERGY INC SR UNSEC		A	1	2.C FE	32,314,139	133.9990	43,080,618	32,150,000	32,269,163		(4,602)			6.800	6.760	MS	643,714	2,186,200	11/20/2008	09/15/2037
453258-AP-0	VALE CANADA LTD SR UNSEC		A	1	2.C FE	995,520	127.0000	1,270,000	1,000,000	997,276		164			7.200	7.237	MS	21,200	72,000	09/18/2002	09/15/2032
531739-AA-8	LIEVRE POWER FINANCING CORP. 1-SR-SEC			1	2.B FE	36,335,981	109.6730	37,281,624	33,993,438	33,993,438				212,309	5.556	5.556	JAJO	445,937	1,897,531	09/30/2005	10/06/2025
554783-AK-6	WEYERHAEUSER CO SR UNSEC		A		2.B FE	9,774,990	122.7410	12,071,624	9,835,000	9,816,724		3,636			7.700	7.754	FA	286,089	757,295	12/28/1999	02/15/2026
559222-AQ-7	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	43,842,891	105.1740	46,165,940	43,895,000	43,880,434		5,578			3.625	3.639	JD	70,720	1,591,194	12/18/2014	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	13,123,618	108.6410	14,313,516	13,175,000	13,153,311		5,242			4.150	4.198	AO	136,691	546,763	09/16/2015	10/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	34,614,036	101.4640	34,726,045	34,225,000	34,596,796		(18,610)			2.450	2.303	JD	37,267	716,013	09/30/2021	06/15/2030
58518N-2A-9	MEGLOBAL CANADA INC SERIES 144A		A		2.B FE	3,175,000	121.1250	3,845,719	3,175,000	3,175,000					5.875	5.875	MN	22,280	186,531	05/12/2020	05/18/2030
62928@-AA-5	NHL CANADA FDG LP SERIES 3 CANADIAN		A		2.B PL	1,635,514	105.8300	1,730,864	1,635,514	1,635,514					3.980	4.000	MJSD	3,435	65,093	07/12/2018	07/12/2025
62928@-AB-3	NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN		A		2.B PL	2,884,615	108.3140	3,124,442	2,884,615	2,884,615					4.120	4.141	MJSD	6,272	118,846	07/12/2018	07/12/2028
62928@-AC-1	NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN		A		2.B PL	13,812,155	109.9720	15,189,503	13,812,155	13,812,155					4.220	4.242	MJSD	30,763	582,873	07/12/2018	07/12/2030
66815P-AA-8	NIAGARA HYDRO AQUISITION CO II L SR-UNSEC				1.G FE	36,854,575	108.1110	41,878,643	38,736,709	38,736,709				241,933	3.877	3.877	DEC	4,115	1,501,822	03/13/2019	12/31/2036
66816D-AA-4	NIAGARA HYDRO AQUISITION CO III SR-UNSEC				1.G FE	37,606,709	108.9160	43,051,504	39,527,254	39,527,254				246,871	3.940	3.940	DEC	4,267	1,557,374	03/13/2019	12/31/2038
669771-AS-6	NOVA GAS TRANSMISSION SR UNSEC		A		2.A FE	4,593,400	108.0780	5,403,900	5,000,000	4,955,357		32,613			7.875	8.647	AO	98,438	393,750	09/19/1994	04/01/2023
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC		A	1	3.C FE	48,227,500	106.5000	51,386,250	48,250,000	48,236,838		1,943			5.250	5.256	JD	211,094	2,533,125	07/26/2017	06/01/2027
67077M-AF-5	NUTRIEN LTD SR UNSEC		A		2.B FE	29,925,480	134.4370	34,953,507	26,000,000	29,386,087		(154,406)			5.875	4.654	JD	127,292	1,527,500	04/10/2018	12/01/2036
67077M-AJ-7	NUTRIEN LTD SR UNSEC		A	1	2.B FE	35,554,899	101.2350	36,444,779	36,000,000	35,921,010		102,746			3.150	3.450	AO	283,500	1,134,000	04/10/2018	10/01/2022
67077M-AN-8	NUTRIEN LTD SR UNSEC		A	1	2.B FE	9,683,592	113.6230	11,362,270	10,000,000	9,735,045		14,546			4.125	4.392	MS	121,458	412,500	04/10/2018	03/15/2035
67077M-AP-3	NUTRIEN LTD SR UNSEC		A		2.B FE	12,760,200	143.1550	14,315,459	10,000,000	12,369,537		(111,909)			7.125	4.823	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AR-9	NUTRIEN LTD SR UNSEC		A	1	2.B FE	8,757,077	127.7430	10,858,122	8,500,000	8,734,805		(6,498)			4.900	4.691	JD	34,708	416,500	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD SR UNSEC		A	1	2.B FE	2,161,020	132.8450	2,656,907	2,000,000	2,148,435		(3,638)			5.250	4.712	JJ	48,417	105,000	04/10/2018	01/15/2045
682142-AA-2	OMERS FINANCE TRUST CO.GUARNT		A		1.B FE	50,816,906	103.5120	52,894,632	51,100,000	50,963,290		56,092			2.500	2.619	MN	209,368	1,277,500	04/25/2019	05/02/2024
68245X-AK-5	1011778 BC NEW RED FIN SERIES 144A		A	1	3.B FE	3,950,000	103.7500	4,098,125	3,950,000	3,950,000					5.750	5.750	AO	47,949	227,125	04/02/2020	04/15/2025
683715-AD-8	OPEN TEXT OPEN TEXT HOLD SERIES 144A		A	1	3.B FE	8,480,000	101.2500	8,586,000	8,480,000	8,480,000					3.875	3.875	JD	33,773		11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT CORP SERIES 144A		A	1	3.B FE	13,660,000	103.0000	14,069,800	13,660,000	13,660,000					4.125	4.125	FA	208,173	563,475	02/03/2020	02/15/2030
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A		A	1	3.B FE	11,190,000	101.0000	11,301,900	11,190,000	11,190,000					4.125	4.125	JD	47,441		11/09/2021	12/01/2031
716442-AH-1	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	54,189,015	121.1710	67,867,779	56,010,000	54,923,858		64,471			5.350	5.578	JJ	1,381,736	2,996,535	02/17/2005	07/15/2033
71644E-AE-2	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	31,109,688	121.8330	38,072,733	31,250,000	31,204,931		8,153			7.875	7.914	JD	109,375	2,460,938	06/04/1996	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	9,854,600	128.1180	12,811,782	10,000,000	9,935,711		7,041			7.000	7.120	MN	89,444	700,000	03/20/2001	11/15/2028
71644E-AG-7	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	4,697,000	128.5630	6,428,162	5,000,000	4,794,688		9,477			5.950	6.412	MN	38,014	297,500	04/18/2006	05/15/2035
725906-AH-4	BARRICK GOLD CORP SR UNSEC		A	1	2.B FE	34,722,354	127.6340	43,395,584	34,000,000	34,424,065		(26,299)			6.375	6.217	MS	722,500	2,167,500	01/03/2005	03/01/2033
725906-AN-1	BARRICK GOLD CORP SR UNSEC		A	1	2.B FE	23,704,643	136.1100	31,305,412	23,000,000	23,467,926		(21,428)			6.450	6.226	AO	313,183	1,483,500	03/09/2005	10/15/2035
767744-AA-3	RITCHIE BROS AUCTIONEERS CO.GUARNT		A	1	3.C FE	20,873,750	101.0500	20,816,300	20,600,000	20,653,087		(48,615)			5.375	5.117	JJ	510,565	1,107,250	12/12/2016	01/15/2025
77509N-AF-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	4,960,222	150.7970	7,539,830	5,000,000	4,975,268		1,421			8.750	8.824	MN	72,917	437,500	06/28/2002	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	2,491,325	150.8760	3,771,888	2,500,000	2,493,186		201			7.500	7.529	FA	70,833	187,500	07/30/2008	08/15/2038
775109-AW-1	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	43,244,913	101.8790	45,539,699	44,700,000	44,490,686		167,461			3.000	3.401	MS	394,850	1,341,000	07/29/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	16,963,169	114.6250	19,629,538	17,125,000	16,990,870		3,695			4.500	4.558	MS	226,906	770,625	02/28/2013	03/15/2043
775109-BB-6	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	14,289,264	123.3750	17,766,067	14,400,000	14,304,589		2,291			5.000	5.050	MS	212,000	720,000	03/03/2014	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	24,711,248	106.3170	26,579,369	25,000,000	24,873,013		29,253			3.625	3.764	JD	40,278	906,250	12/16/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	24,588,500	104.3980	26,099,604	25,000,000	24,784,517		40,406			2.900	3.092	MN	92,639	725,000	11/01/2016	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	34,858,373	114.2700	40,137,271	35,125,000	34,877,341		5,009			4.300	4.345	FA	570,586	1,510,375	03/13/2018	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS IN		A	1	2.A FE	23,348,359	104.9610	21,385,735	20,375,000	23,252,582		(67,864)			3.700	2.944	MN	96,328	753,875	09/17/2020	11/15/2049
78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN		A		1.F FE	24,971,000	100.4660	25,116,431	25,000,000	24,971,443		443			2.300	2.313	MN	99,028		10/26/2021	11/03/2031
867229-AE-6	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	29,804,800	136.7360	41,020,896	30,000,000	29,851,955		4,886			6.500	6.549	JD	86,667	1,950,000	09/19/2007	06/15/2038
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A		A	1	3.C FE	9,954,750	102.7840	10,109,834	9,836,000	9,940,378		(14,372)			4.500	4.269	MS	130,327	226,228	03/02/2021	03/15/2029
880789-A#-9	TERANET HOLDINGS LP				2.B FE	109,937,520	103.9350	115,031,424	110,676,311	110,676,311				691,238	3.940	3.940	JD	203,099	4,400,024	12/15/2020	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
884903-AY-1	THOMSON REUTERS CORP SR UNSEC		A	1	2.B FE	30,926,353	128.8920	41,933,851	32,534,000	31,443,115		49,884			5.500	5.857	FA	675,984	1,789,370	09/25/2006	08/15/2035
884903-BH-7	THOMSON REUTERS CORP SR UNSEC		A	1	2.B FE	34,184,800	139.5530	48,843,662	35,000,000	34,351,958		19,031			5.850	6.018	AO	432,250	2,047,500	03/25/2010	04/15/2040
884903-BQ-7	THOMSON REUTERS CORP SR UNSEC		A	1	2.B FE	10,037,481	105.0790	10,612,964	10,100,000	10,086,024		6,940			4.300	4.377	MN	45,843	434,300	11/14/2013	11/23/2023
89114T-ZJ-4	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	9,828,500	98.5690	9,856,931	10,000,000	9,832,351		3,851			2.000	2.193	MS	61,667		09/30/2021	09/10/2031
891160-MJ-9	TORONTO-DOMINION BANK SUBORD		A	1	1.F FE	80,961,856	107.4230	87,468,406	81,424,000	81,072,571		22,992			3.625	3.670	MS	869,088	2,951,620	11/16/2016	09/15/2031
893526-8Z-9	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	6,444,620	155.6120	10,114,799	6,500,000	6,455,405		1,238			7.625	7.698	JJ	228,538	495,625	01/06/2009	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	33,799,613	125.1300	42,544,071	34,000,000	33,877,504		6,783			5.600	5.641	MS	481,289	1,904,000	10/26/2005	03/31/2034
893526-DM-2	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	9,992,100	100.9950	10,099,462	10,000,000	9,999,482		869			2.500	2.509	FA	104,167	250,000	07/30/2012	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	40,327,000	130.2980	52,770,507	40,500,000	40,382,244		5,183			5.850	5.880	MS	697,613	2,369,250	11/02/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	19,913,000	135.9810	27,196,228	20,000,000	19,936,269		2,321			6.200	6.232	AO	261,778	1,240,000	10/02/2007	10/15/2037
89352H-AK-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	14,085,839	104.0710	14,752,025	14,175,000	14,156,553		9,789			3.750	3.826	AO	110,742	531,563	10/02/2013	10/16/2023
89352H-AL-3	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	24,822,750	124.4260	31,106,613	25,000,000	24,849,059		3,741			5.000	5.046	AO	260,417	1,250,000	10/02/2013	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	23,294,232	117.3980	27,471,132	23,400,000	23,324,671		4,515			4.625	4.660	MS	360,750	1,082,250	02/25/2014	03/01/2034
98417E-AC-4	GLENCORE FINANCE CANADA CO.GUARNT		A	1	2.A FE	4,984,350	140.1130	7,005,650	5,000,000	4,988,062		404			6.900	6.925	MN	44,083	345,000	11/13/2007	11/15/2037
98417E-AT-7	GLENCORE FINANCE CANADA CO.GUARNT		A	1	2.A FE	9,974,700	102.6300	10,263,000	10,000,000	9,997,523		2,936			4.250	4.281	AO	77,917	425,000	10/18/2012	10/25/2022
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC				5.B GI	27,787,283	97.5980	28,776,565	29,484,790	29,442,464		16,081		194,701	11.250	11.520	FMAN	290,809	3,296,467	08/31/2021	06/15/2023
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC				5.B GI	3,354,090	107.3690	3,657,329	3,406,317	3,406,317				22,940	11.250	11.395	FMAN	33,597	372,889	08/31/2021	06/16/2023
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL				5.B GI	771,640	97.5980	797,879	817,516	817,516				7,300	11.250	11.409	FMAN	8,063	89,431	08/31/2021	06/16/2023
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC				5.B GI	1,689,058	97.5980	1,773,065	1,816,703	1,816,703				17,606	11.250	11.410	FMAN	17,918	199,929	08/31/2021	06/16/2023
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC				2.A PL	42,652,571	113.1400	50,296,206	44,454,840	44,454,840				277,646	4.113	4.114	JD	5,009	1,846,970	11/15/2018	12/31/2033
C1465*-AL-7	CGI GROUP INC. E-SR		A	1	2.A	75,000,000	106.6090	79,956,750	75,000,000	75,000,000					4.060	4.060	MS	921,958	3,045,000	09/12/2014	09/12/2024
C4111@-AA-1	GREAT LAKES POWER LTD SUB-SEC			1	2.B PL	24,422,735	108.2540	28,241,290	26,087,988	26,087,988				162,935	7.800	7.800	JD	84,786	2,064,726	05/07/2008	06/16/2023
C4111@-AB-9	GREAT LAKES POWER LTD SR				1.G PL	39,404,767	107.3340	45,389,203	42,287,815	42,287,815				264,112	6.600	6.600	JD	116,291	2,831,955	05/07/2008	06/16/2023
C4861*-AJ-6	IRVING OIL LTD P-SR-UNSEC		A	1	2.C PL	24,000,000	104.2700	25,024,800	24,000,000	24,000,000					4.910	4.910	FA	468,087	1,178,400	08/08/2013	08/08/2023
C4861*-AL-1	IRVING OIL LTD R-SR-UNSEC		A	1	2.C PL	20,000,000	107.1230	21,424,600	20,000,000	20,000,000					5.060	5.060	FA	401,989	1,012,000	08/08/2013	08/08/2025
C4931*-AP-8	KEYERA PTNSP K-SR		A	1	2.C	22,000,000	105.7130	23,256,860	22,000,000	22,000,000					4.190	4.190	JD	30,727	921,800	06/19/2012	06/19/2024
C4931*-AU-7	KEYERA PTNSP P-SR-UNSEC		A		2.C	40,000,000	108.1380	43,255,200	40,000,000	40,000,000					4.750	4.750	MN	216,389	1,900,000	11/20/2013	11/20/2025
C5291#-AA-8	AMENITY HEALTHCARE MANITOBA SUB-UNSEC				5.B GI	11,052,953	80.9300	9,139,976	11,293,681	11,293,681				115,639	11.750	10.969	JAN	1,327,007	2,974,265	01/01/2021	03/29/2026
C5793#-AK-9	MCCAIN FOODS LTD SR-UNSEC				1.G FE	16,079,756	107.0720	16,929,049	15,810,902	15,810,902				98,748	3.680	3.680	AO	109,903	592,197	10/23/2018	10/23/2030
C5793#-AL-7	MCCAIN FOODS LTD SR-UNSEC				1.G FE	26,531,597	107.6030	28,071,457	26,087,988	26,087,988				162,935	3.790	3.790	AO	186,761	1,006,332	10/23/2018	10/23/2032
C8973@-AC-5	ENERGIR INC. C-SR-SEC		A	1	1.F	97,009,300	110.6320	110,632,000	100,000,000	97,468,830		68,395			4.040	4.218	AO	909,000	4,040,000	03/13/2014	04/10/2043
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC				5.B GI	2,099,755	102.0470	2,489,190	2,439,259	2,414,179		8,873		43,596	15.000	16.056	FMAN	32,078	284,263	08/31/2021	06/15/2023
00077T-AA-2	NATWEST MARKETS NV SUBORD		D		3.A FE	22,144,124	108.4040	24,445,036	22,550,000	22,480,552		46,248			7.750	7.992	MN	223,308	1,747,625	10/31/2000	05/15/2023
00110#-AB-9	AES PUERTO RICO LTD PTNSP SR-SEC		D	1	6.	12,397,262	102.8700	12,753,063	12,397,262	12,397,262					8.512	8.601	FMAN	108,457	1,157,598	11/24/2003	11/25/2022
001201-A#-9	AGL ENERGY LTD		D	1	2.B	27,000,000	106.0390	28,630,530	27,000,000	27,000,000					3.760	3.760	JD	64,860	1,015,200	12/08/2016	12/08/2028
00131L-AJ-4	AIA GROUP LTD SERIES 144A		D	2	1.E FE	3,539,563	108.0490	3,835,744	3,550,000	3,541,133		915			3.375	3.410	AO	27,956	119,813	03/31/2020	04/07/2030
00135T-AB-0	AIB GROUP PLC SR UNSEC		D	2	2.B FE	19,789,844	105.3020	20,791,855	19,745,000	19,766,596		(8,893)			4.263	4.212	AO	189,389	841,729	04/12/2019	04/10/2025
00182E-BC-2	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	1,491,735	100.1350	1,502,030	1,500,000	1,499,800		3,044			2.875	3.083	JJ	18,688	43,125	04/16/2019	01/25/2022
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	15,123,639	105.0130	15,883,283	15,125,000	15,124,369		270			3.400	3.402	MS	145,704	514,250	03/12/2019	03/19/2024
00185A-AB-0	AON PLC CO.GUARNT		D	1	2.A FE	18,041,446	113.9950	21,339,880	18,720,000	18,150,726		16,015			4.250	4.475	JD	41,990	795,600	06/30/2017	12/12/2042
00185A-AC-8	AON PLC CO.GUARNT		D	1	2.A FE	32,781,335	117.3090	38,342,438	32,685,000	32,781,428		(2,844)			4.450	4.428	MN	149,488	1,454,483	06/14/2019	05/24/2043
00185A-AH-7	AON PLC CO.GUARNT		D	1	2.A FE	14,897,450	124.4230	18,663,511	15,000,000	14,909,404		2,062			4.750	4.793	MN	91,042	712,500	06/04/2015	05/15/2045
00185A-AK-0	AON PLC CO.GUARNT		D	1	2.A FE	64,924,445	108.0220	67,033,171	62,055,000	63,347,810		(323,180)			3.875	3.273	JD	106,872	2,404,631	11/21/2016	12/15/2025
00203Q-AD-9	AP MOLLER-MAERSK A/S SR UNSEC		D	1	2.B FE	21,110,471	107.0480	22,827,989	21,325,000	21,234,772		21,969			3.875	3.998	MS	213,472	826,344	09/21/2015	09/28/2025
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	6,827,219	110.0760	7,567,732	6,875,000	6,846,522		4,460			4.250	4.335	JJ	134,731	292,188	03/16/2017	07/15/2027
002364-AB-3	AVI FUNDING CO LTD SR UNSEC		D		1.E FE	29,893,800	107.3730	32,211,763	30,000,000	29,955,894		10,882			3.800	3.843	MS	332,500	1,140,000	09/09/2015	09/16/2025
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	8,996,750	102.7500	9,453,000	9,200,000	9,170,892		27,161			3.625	3.942	JJ	156,560	333,500	12/16/2016	01/12/2023
00386S-AM-4	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	24,798,800	105.7460	26,436,500	25,000,000	24,943,032		22,736			3.875	3.978	MN	148,003	968,750	08/21/2015	05/06/2024
00388W-AC-5	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	4,034,332	110.6440	4,508,743	4,075,000	4,054,567		4,039			4.375	4.500	JD	4,457	178,281	06/14/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	6,996,850	118.5930	8,301,496	7,000,000	6,997,634		226			4.875	4.880	AO	64,458	341,250	04/16/2018	04/23/2030
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	4,350,000	110.0000	4,785,000	4,350,000	4,350,000					3.650	3.650	JD	441	158,775	10/26/2017	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	14,650,000	118.2090	17,317,677	14,650,000	14,650,000					4.600	4.599	JD	1,872	673,900	10/26/2017	11/02/2047
00652M-AD-4	ADANI PORTS AND SPECIAL SR UNSEC		D	1	2.C FE	20,767,316	103.0430	21,587,509	20,950,000	20,840,275		17,174			4.000	4.106	JJ	351,494	838,000	06/22/2017	07/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00652M-AE-2	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	11,166,736	104.3170	11,683,556	11,200,000	11,173,728		2,895			4.375	4.412	JJ	242,278	490,000	06/26/2019	07/03/2029
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	5,646,158	102.7990	5,808,153	5,650,000	5,647,951		753			3.375	3.390	JJ	83,161	190,688	07/16/2019	07/24/2024
00652M-AG-7	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	12,500,000	103.7620	12,970,201	12,500,000	12,500,000					4.200	4.200	FA	214,375	525,000	07/28/2020	08/04/2027
00652M-AH-5	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	8,100,000	95.1840	7,709,888	8,100,000	8,100,000					3.100	3.100	FA	103,928	125,550	01/26/2021	02/02/2031
00652M-AJ-1	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	8,000,000	104.1940	8,335,495	8,000,000	8,000,000					5.000	5.000	FA	165,556		07/26/2021	08/02/2041
00652M-AK-8	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	10,000,000	99.1550	9,915,516	10,000,000	10,000,000					3.828	3.828	FA	158,437		07/26/2021	02/02/2032
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A		D		2.C FE	11,946,000	101.8570	12,167,834	11,946,000	11,946,000					4.250	4.249	MN	56,412	507,705	11/14/2019	05/21/2036
00653M-AA-9	ADCB FINANCE CAYMAN LTD CO.GUARNT		D		1.F FE	9,967,100	103.2500	10,325,000	10,000,000	9,991,218		6,774			4.000	4.073	MS	102,222	400,000	03/23/2018	03/29/2023
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC		D	2	3.B FE	3,396,125	108.5000	3,580,500	3,300,000	3,351,381		(19,161)			6.250	5.559	JD	12,031	206,250	07/19/2019	12/10/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS CO.GUARNT		D	1	4.C FE	20,142,500	102.0000	20,400,000	20,000,000	19,971,709		(21,559)			4.875	4.687	FA	368,333	975,000	01/10/2017	08/15/2026
00774M-AB-1	AERCAP IRELAND CAP/GLOBA CO.GUARNT		D	2	2.C FE	19,057,989	105.3820	21,165,987	20,085,000	19,350,781		114,362			3.650	4.399	JJ	325,823	733,103	05/09/2019	07/21/2027
00774M-AV-7	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	12,578,832	100.8200	12,703,319	12,600,000	12,579,536		704			2.450	2.486	AO	53,165		10/21/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	14,523,519	101.4140	14,755,675	14,550,000	14,524,121		602			3.000	3.029	AO	75,175		10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	7,073,304	101.8770	7,233,279	7,100,000	7,073,524		220			3.300	3.344	JJ	40,352		10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	17,544,175	101.8110	17,816,997	17,500,000	17,543,913		(262)			3.400	3.373	AO	102,472		11/23/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	2,244,713	104.1640	2,343,686	2,250,000	2,244,744		31			3.850	3.867	AO	14,919		10/21/2021	10/29/2041
00787C-AD-4	AEROPUERTO INTL TOCUMEN SERIES 144A		D	2	2.B FE	4,603,500	101.9180	4,688,211	4,600,000	4,603,423		(77)			4.000	3.992	FA	71,556		08/06/2021	08/11/2041
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC		D	1	3.A FE	12,799,932	104.3210	13,353,017	12,799,932	12,799,932					5.750	5.750	MS	202,399	735,996	03/22/2013	03/22/2035
00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT		D	1	1.G FE	38,248,216	113.4890	43,625,016	38,440,000	38,264,224		4,267			3.500	3.528	MS	351,299	1,345,400	03/25/2019	09/27/2046
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1.F FE	14,985,900	105.7970	15,869,568	15,000,000	14,992,019		1,371			3.150	3.161	AO	106,313	472,500	04/05/2017	04/10/2027
009279-AC-4	AIRBUS SE SR UNSEC		D	1	1.F FE	4,938,450	114.3800	5,718,981	5,000,000	4,943,991		1,260			3.950	4.021	AO	44,438	197,500	04/05/2017	04/10/2047
00971Y-AF-7	AKBANK TAS SR UNSEC		D		4.B FE	14,546,120	92.5420	13,881,360	15,000,000	14,815,198		50,264			5.125	5.543	MS	194,323	768,750	12/21/2015	03/31/2025
00972B-AB-5	AKBANK TAS SUBORD		D	1	5.B FE	5,200,000	98.5200	5,123,040	5,200,000	5,200,000					7.200	7.200	MS	109,200	374,400	03/08/2017	03/16/2027
013304-AA-8	ALBION FINANCING 1SARL SERIES 144A		D	1	3.C FE	21,490,000	101.0000	21,654,400	21,440,000	21,487,765		(2,235)			6.125	6.058	AO	251,697		10/20/2021	10/15/2026
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A		D	2	2.C FE	37,950,000	98.7000	37,456,650	37,950,000	37,950,000					4.550	4.550	MS	484,442		09/09/2021	09/27/2051
020564-AD-2	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	1,618,530	106.3750	1,622,219	1,525,000	1,611,900		(6,630)			4.250	3.380	MS	18,544	32,406	05/04/2021	09/18/2029
020564-AE-0	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	6,608,173	99.7500	6,608,438	6,625,000	6,609,402		1,229			3.250	3.280	FA	75,359	107,656	02/18/2021	02/25/2031
02156L-AH-4	ALTICE FRANCE SA SERIES 144A		D	1	4.B FE	13,735,000	98.5000	13,528,975	13,735,000	13,735,000					5.500	5.500	AO	178,364		09/24/2021	10/15/2029
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO.GUARNT		D	1	2.A FE	20,855,971	138.3630	29,471,314	21,300,000	20,996,961		14,037			6.375	6.537	MS	452,625	1,357,875	01/24/2007	03/01/2035
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSEC		D	1	2.A FE	15,691,350	118.7140	17,807,170	15,000,000	15,556,267		(16,985)			4.375	4.106	JJ	300,781	656,250	07/30/2012	07/16/2042
032523-AA-0	ANADOLU EFES SR UNSEC		D		4.B FE	14,530,708	100.2290	16,256,142	16,219,000	16,012,295		238,030			3.375	4.961	MN	91,232	547,391	04/21/2016	11/01/2022
032523-AB-8	ANADOLU EFES BIR SERIES 144A		D	1	2.C FE	9,082,223	96.9700	8,800,028	9,075,000	9,083,658		1,436			3.375	3.354	JD	1,702	153,141	10/08/2021	06/29/2028
034863-AP-5	ANGLO AMERICAN CAPITAL CO.GUARNT		D	1	2.B FE	3,387,087	108.9870	3,738,268	3,430,000	3,412,981		4,520			4.875	5.037	MN	21,831	167,213	06/17/2015	05/14/2025
034863-AX-8	ANGLO AMERICAN CAPITAL SERIES 144A		D	1	2.B FE	20,562,213	98.0560	20,346,619	20,750,000	20,587,259		20,038			2.625	2.727	MS	167,945	544,688	09/08/2020	09/10/2030
03512T-AE-1	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	17,892,827	100.6980	17,899,070	17,775,000	17,882,195		(9,349)			3.750	3.666	AO	166,641	666,563	03/11/2021	10/01/2030
03512T-AF-8	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	47,174,777	98.9990	46,801,692	47,275,000	47,177,143		2,366			3.375	3.409	MN	305,810		10/19/2021	11/01/2028
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	13,327,373	95.0000	12,806,000	13,480,000	13,338,235		10,326			2.375	2.509	AO	68,477	258,459	05/04/2021	10/14/2030
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2.B FE	18,196,182	113.3540	20,562,413	18,140,000	18,182,580		(5,129)			4.350	4.311	MS	232,343	789,090	03/20/2019	03/15/2029
03835V-AJ-5	APTIV PLC		D	1	2.B FE	9,639,200	95.2530	9,525,326	10,000,000	9,639,931		731			3.100	3.290	JD	32,722		11/10/2021	12/01/2051
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC		D		1.C FE	10,007,958	105.4570	10,572,046	10,025,000	10,018,777		3,444			4.125	4.163	MS	118,316	413,531	09/11/2018	09/18/2023
03938H-AA-1	ARCELIK AS SR UNSEC		D		3.A FE	21,118,965	100.0000	22,750,000	22,750,000	22,458,276		216,817			5.000	6.078	AO	278,056	1,137,500	07/19/2016	04/03/2023
03939A-AA-5	ARCH CAPITAL GROUP LTD		D	1	2.A FE	99,521,487	106.9790	104,383,318	97,574,000	99,484,509		(26,223)			3.635	3.522	JD	9,852	3,365,065	10/20/2021	06/30/2050
04363U-AD-8	PACIFIC NATIONAL FINANCE CO.GUARNT		D	1	2.C FE	24,871,250	104.9260	26,231,521	25,000,000	24,981,733		13,529			6.000	6.061	AO	350,000	1,500,000	03/31/2011	04/07/2023
04365X-AA-6	ASCOT GROUP LTD SERIES 144A		D	1	2.C FE	70,816,316	102.8780	71,706,073	69,700,000	70,709,521		(105,021)			4.250	3.847	JD	131,656	2,607,375	11/05/2021	12/15/2030
046353-AT-5	ASTRAZENECA PLC SR UNSEC		D	2	2.A FE	10,954,900	112.9330	12,422,593	11,000,000	10,967,284		3,941			4.000	4.049	JJ	200,444	440,000	08/14/2018	01/17/2029
046353-AX-6	ASTRAZENECA PLC		D	1	1.G FE	45,712,146	88.7070	42,446,117	47,850,000	45,750,780		31,083			2.125	2.332	FA	409,549	801,656	10/06/2021	08/06/2050
04916W-AA-2	ATLANTICA SUSTAIN INFRA SERIES 144A		D	1	3.A FE	12,810,000	100.7500	12,805,325	12,710,000	12,808,858		(1,142)			4.125	3.965	JD	23,302	301,465	12/01/2021	06/15/2028
04965D-A*-7	ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC		D		2.C	23,000,000	104.5140	24,038,220	23,000,000	23,000,000					4.480	4.480	JJ	486,578	1,030,400	07/11/2018	07/11/2023
052113-AB-3	AUSGRID FINANCE PTY LTD SR SEC		D	1	2.B FE	14,986,050	111.8950	16,784,214	15,000,000	14,989,746		1,318			4.350	4.362	FA	271,875	652,500	04/23/2018	08/01/2028
052528-AH-9	AUST & NZ BANKING GROUP SUBORD		D		2.A FE	14,686,940	106.4550	15,631,871	14,684,000	14,685,271		(537)			4.500	4.496	MS	187,221	660,780	10/10/2018	03/19/2024
052528-AK-2	AUST & NZ BANKING GROUP SUBORD		D		2.A FE	26,474,926	109.4620	28,640,756	26,165,000	26,367,581		(41,410)			4.400	4.204	MN	134,314	1,151,260	04/22/2019	05/19/2026
052528-AM-8	AUST & NZ BANKING GROUP SERIES 144A		D	2	2.A FE	65,283,000	95.7520	62,238,520	65,000,000	65,259,468		(21,983)			2.570	2.519	MN	167,050	1,670,500	12/14/2020	11/25/2035
05253J-AL-5	AUST & NZ BANKING GRP NY SR UNSEC		D		1.D FE	29,988,028	108.5670	32,678,559	30,100,000	30,051,660		11,396			3.700	3.745	MN	139,213	1,113,700	11/09/2015	11/16/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05253J-AS-0	AUST & NZ BANKING GRP NY SR UNSEC		D		1.D FE	2,081,751	100.8050	2,116,901	2,100,000	2,097,656		6,039			2.625	2.922	MN	6,431	55,125	04/17/2019	05/19/2022
05330G-AA-2	AUTORIDAD CANAL DE PANAM SR UNSEC		D	1	1.G FE	29,598,574	121.7710	35,757,951	29,365,000	29,546,792		(11,297)			4.950	4.880	JJ	613,729	1,453,568	06/27/2016	07/29/2035
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A		D	1	3.B FE	3,850,000	100.8000	3,880,800	3,850,000	3,850,000					3.575	3.575	FA	50,467		08/11/2021	08/19/2026
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	9,557,240	106.7360	10,273,322	9,625,000	9,567,285		5,914			3.400	3.484	AO	69,086	327,250	04/07/2020	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	24,873,650	97.3340	24,333,488	25,000,000	24,882,840		7,897			3.000	3.024	MS	220,833	750,000	02/09/2021	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	21,499,968	94.8820	21,253,536	22,400,000	21,519,071		18,643			1.900	2.381	FA	160,782	41,800	10/18/2021	02/15/2031
05533U-AD-0	BBVA BANCOMER SA TEXAS SR UNSEC		D		2.B FE	26,857,403	106.2510	28,634,645	26,950,000	26,968,606		(8,891)			4.375	4.340	AO	265,289	1,179,063	07/22/2020	04/10/2024
055450-AH-3	BHP BILLITON FINANCE CO.GUARNT		D		1.F FE	17,082,810	118.8950	19,249,022	16,190,000	16,452,380		(54,045)			6.420	5.974	MS	346,466	1,039,398	05/31/2007	03/01/2026
055451-AQ-1	BHP BILLITON FIN USA LTD CO.GUARNT		D		1.F FE	19,182,753	100.2850	19,419,223	19,364,000	19,360,950		20,545			2.875	2.984	FA	196,397	556,715	02/21/2012	02/24/2022
055451-AR-9	BHP BILLITON FIN USA LTD CO.GUARNT		D		1.F FE	43,883,104	118.3590	53,024,913	44,800,000	44,068,652		22,576			4.125	4.246	FA	651,933	1,848,000	04/24/2012	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT		D	1	1.F FE	21,196,820	132.2430	28,035,520	21,200,000	21,197,291		68			5.000	5.001	MS	267,944	1,060,000	09/25/2013	09/30/2043
05565A-AR-4	BNP PARIBAS SUBORD		D		2.A FE	22,621,897	108.7470	23,891,802	21,970,000	22,464,260		(104,936)			4.375	3.802	MN	130,828	961,188	06/03/2020	05/12/2026
05565Q-CB-2	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.G FE	5,522,520	101.6080	6,096,488	6,000,000	5,950,011		57,334			2.500	3.510	MN	22,917	150,000	07/15/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.F FE	14,700,000	105.1700	15,459,944	14,700,000	14,700,000					3.994	3.994	MS	154,934	587,118	09/23/2013	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.G FE	19,500,000	105.4450	20,561,748	19,500,000	19,500,000					3.814	3.814	FA	291,294	743,730	02/05/2014	02/10/2024
05578A-AN-8	BPCE SA SERIES 144A		D		1.E FE	22,838,310	102.0810	23,478,587	23,000,000	22,870,953		14,736			2.700	2.781	AO	155,250	621,000	09/25/2019	10/01/2029
05578Q-AB-9	BPCE SA SUBORD		D		2.B FE	5,168,144	108.2950	5,414,728	5,000,000	5,085,552		(30,975)			5.150	4.434	JJ	114,444	257,500	03/19/2019	07/21/2024
05578Q-AC-7	BPCE SA SUBORD		D		2.B FE	2,520,925	106.8760	2,671,896	2,500,000	2,510,641		(3,895)			4.625	4.445	JJ	54,601	115,625	03/15/2019	07/11/2024
05578Q-AD-5	BPCE SA SUBORD		D		2.B FE	39,243,967	107.7550	42,100,971	39,071,000	39,169,604		(28,162)			4.500	4.414	MS	517,691	1,758,195	03/29/2019	03/15/2025
05578Q-AF-0	BPCE SA SERIES 144A		D	2	2.B FE	64,000,000	100.3200	64,204,508	64,000,000	64,000,000					3.116	3.116	AO	398,848		10/12/2021	10/19/2032
05578Q-AG-8	BPCE SA SERIES 144A		D	2	2.B FE	68,000,000	102.1590	69,468,391	68,000,000	68,000,000					3.582	3.582	AO	487,152		10/12/2021	10/19/2042
05581K-AA-9	BNP PARIBAS SUBORD		D		2.A FE	36,103,650	108.3430	37,920,018	35,000,000	35,591,314		(145,139)			4.375	3.883	MS	395,573	1,531,250	05/11/2020	09/28/2025
05583J-AC-6	BPCE SA SR UNSEC		D		2.A FE	55,138,000	105.3150	57,923,092	55,000,000	55,149,105		(24,419)			3.500	3.446	AO	363,611	1,925,000	06/03/2020	10/23/2027
05583J-AE-2	BPCE SA SR UNSEC		D		2.A FE	24,853,750	113.7250	28,431,325	25,000,000	24,894,836		13,093			4.625	4.699	MS	350,087	1,156,250	09/05/2018	09/12/2028
05583J-AG-7	BPCE SA SERIES 144A		D		2.A FE	5,109,150	101.7370	5,086,839	5,000,000	5,072,973		(23,150)			2.375	1.878	JJ	55,087	118,750	06/03/2020	01/14/2025
05583J-AJ-1	BPCE SA SERIES 144A		D	2	2.A FE	24,794,750	96.3540	24,088,567	25,000,000	24,795,201		451			2.277	2.287	JJ	254,581		09/01/2021	01/20/2032
05591F-2D-1	BNG BANK NV SR UNSEC		D		1.A FE	7,923,050	103.6950	8,243,765	7,950,000	7,937,945		5,364			2.625	2.698	FA	71,881	208,688	02/20/2019	02/27/2024
056752-AQ-1	BAIDU INC		D	1	1.G FE	5,663,253	103.7080	5,885,437	5,675,000	5,667,130		2,257			3.075	3.120	AO	40,718	174,506	04/01/2020	04/07/2025
05890M-AA-1	BANC CREDITO INVERSIONES SR UNSEC		D		1.G FE	9,876,900	106.7510	10,675,100	10,000,000	9,923,529		11,692			3.500	3.648	AO	76,806	350,000	10/05/2017	10/12/2027
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A		D	1	1.G FE	21,219,624	98.5000	21,276,000	21,600,000	21,226,736		7,112			2.875	3.081	AO	132,825		10/06/2021	10/14/2031
059514-AC-3	BANCO DE BOGOTA SA SUBORD		D		3.C FE	12,373,083	108.0000	13,392,000	12,400,000	12,387,644		2,217			6.250	6.275	MN	105,486	775,000	11/17/2016	05/12/2026
059514-AE-9	BANCO DE BOGOTA SA SR UNSEC		D		3.A FE	13,762,984	102.6260	14,316,327	13,950,000	13,835,244		17,660			4.375	4.543	FA	250,906	610,313	07/28/2017	08/03/2027
059520-AC-0	BANCO DE CHILE SERIES 144A		D	1	1.F FE	18,295,875	98.5760	18,483,000	18,750,000	18,298,323		2,448			2.990	3.276	JD	34,260		12/06/2021	12/09/2031
05956N-AE-2	BANCO DE CRED E INVER SR UNSEC		D	1	1.G FE	18,879,288	102.8760	20,215,134	19,650,000	19,538,043		95,837			4.000	4.531	FA	305,667	786,000	02/04/2014	02/11/2023
059597-AE-4	BANCO GENERAL SA SR UNSEC		D	2	2.B FE	17,552,698	107.1260	19,550,495	18,250,000	17,779,926		70,949			4.125	4.648	FA	301,125	752,813	12/06/2018	08/07/2027
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	5,440,450	109.9420	5,497,103	5,000,000	5,346,594		(60,128)			4.250	2.826	AO	47,222	212,500	06/03/2020	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SR UNSEC		D		1.G FE	39,566,466	108.3990	42,709,125	39,400,000	39,560,009		(23,958)			3.800	3.723	FA	532,338	1,497,200	06/03/2020	02/23/2028
05964H-AM-7	BANCO SANTANDER SA		D		1.G FE	9,000,000	102.0290	9,182,615	9,000,000	9,000,000					2.958	2.958	MS	70,992	133,110	03/23/2021	03/25/2031
05965M-AA-1	BANCO DEL ESTADO -CHILE SR UNSEC		D	1	1.F FE	11,066,574	100.2800	11,131,080	11,100,000	11,099,685		2,953			3.875	3.904	FA	170,855	430,125	04/09/2013	02/08/2022
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC		D	2	2.B FE	1,964,000	101.3760	2,027,520	2,000,000	1,989,839		9,342			3.375	3.875	JJ	30,563	67,500	02/20/2019	01/18/2023
05968D-AC-4	BANCO INTERNAC DEL PERU SERIES 144A		D		2.B FE	4,984,500	102.1260	5,106,300	5,000,000	4,989,091		2,086			3.250	3.300	AO	39,271	162,500	09/25/2019	10/04/2026
05968L-AK-8	BANCOLOMBIA SA SUBORD		D	2	3.C FE	4,736,809	100.0500	5,002,500	5,000,000	4,822,319		25,322			4.875	5.602	AO	49,427	243,750	05/18/2018	10/18/2027
05968L-AL-6	BANCOLOMBIA SA		D	2	3.C FE	8,475,000	100.0000	8,475,000	8,475,000	8,475,000					4.625	2.945	JD	14,154	391,969	12/10/2019	12/18/2029
05968L-AM-4	BANCOLOMBIA SA		D	1	3.A FE	12,957,737	100.3740	13,098,850	13,050,000	12,991,549		17,824			3.000	3.154	JJ	165,300	391,500	01/23/2020	01/29/2025
05969B-AA-1	BANCO SANTANDER MEXICO SR UNSEC		D	1	2.A FE	28,300,054	102.3760	29,689,040	29,000,000	28,922,415		87,078			4.125	4.448	MN	172,792	1,196,250	08/27/2015	11/09/2022
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A		D		2.A FE	7,125,000	109.1260	7,775,228	7,125,000	7,125,000					5.375	5.375	AO	78,721	382,969	04/14/2020	04/17/2025
05970A-AA-0	BANCO NACIONAL COM EXT SR UNSEC		D	1	2.B FE	23,790,947	109.1250	26,026,313	23,850,000	23,824,594		6,046			4.375	4.406	AO	223,180	1,043,438	10/07/2015	10/14/2025
05970F-AD-3	BANCO SANTANDER CHILE SERIES 144A		D	1	1.G FE	15,000,000	101.5000	15,225,000	15,000,000	15,000,000					3.177	3.177	AO	86,044		10/21/2021	10/26/2031
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1.F FE	10,329,547	105.6910	10,394,669	9,835,000	10,247,900		(49,274)			3.306	2.682	JD	3,613	325,145	06/03/2020	06/27/2029
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	29,950,000	103.3590	30,956,021	29,950,000	29,950,000					2.746	2.746	MN	75,389	822,427	05/20/2020	05/28/2025
05971K-AF-6	BANCO SANTANDER SA		D		1.G FE	70,933,711	105.5640	73,214,190	69,355,000	70,726,688		(130,882)			3.490	3.218	MN	221,878	2,420,490	06/10/2020	05/28/2030
05971K-AG-4	BANCO SANTANDER SA		D		2.B FE	82,756,284	97.8560	80,633,518	82,400,000	82,723,936		(30,056)			2.749	2.699	JD	176,180	2,196,451	08/17/2021	12/03/2030
05971K-AL-3	BANCO SANTANDER SA		D	2	2.B FE	50,000,000	100.0940	50,047,010	50,000,000	50,000,000					3.225	3.225	MN	174,688		11/15/2021	11/22/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05971U-2C-0	BANCO DE CREDITO DEL PER SERIES 144A		D	1	2.C FE	11,350,729	98.7510	11,134,175	11,275,000	11,392,204		36,023			3.125	3.310	JJ	176,172	352,344	12/18/2020	07/01/2030
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A		D		2.C FE	5,894,985	98.7510	5,826,309	5,900,000	5,906,319		11,334			3.250	3.565	MS	48,470	95,875	03/23/2021	09/30/2031
059895-AN-2	BANGKOK BANK PCL/HK SR UNSEC		D	1	2.A FE	21,862,940	102.0420	22,449,338	22,000,000	21,988,023		15,782			3.875	3.951	MS	852,500	852,500	09/18/2012	09/27/2022
059895-AQ-5	BANGKOK BANK PCL/HK SR UNSEC		D	1	2.A FE	9,996,100	106.4970	10,649,740	10,000,000	9,999,171		442			5.000	5.005	AO	122,222	500,000	09/24/2013	10/03/2023
059895-AS-1	BANGKOK BANK PCL/HK SR UNSEC		D		2.A FE	16,092,590	113.8920	18,222,644	16,000,000	16,069,207		(8,811)			4.450	4.374	MS	201,733	712,000	02/13/2019	09/19/2028
059895-AT-9	BANGKOK BANK PCL/HK SERIES 144A		D	2	3.A FE	9,000,000	102.1000	9,189,000	9,000,000	9,000,000					3.733	3.644	MS	89,592	335,970	09/16/2019	09/25/2034
05990G-AA-3	BANCO DE CREDITO DEL PER SR UNSEC		D		2.A FE	3,054,000	103.3510	3,100,530	3,000,000	3,017,295		(13,309)			4.250	3.772	AO	31,875	127,500	02/20/2019	04/01/2023
05991C-AA-1	BANCO INDUSTRIAL SA SERIES 144A		D		4.B FE	2,475,000	99.1890	2,454,928	2,475,000	2,475,000					4.875	5.343	JJ	50,944	60,328	01/22/2021	01/29/2031
064255-AR-3	MUFG BANK LTD SR UNSEC		D		1.E FE	29,883,000	105.3040	31,591,097	30,000,000	29,976,790		13,043			4.100	4.148	MS	382,667	1,230,000	09/03/2013	09/09/2023
064255-AW-2	MUFG BANK LTD SR UNSEC		D		1.E FE	9,978,500	105.4210	10,542,061	10,000,000	9,994,589		2,331			3.750	3.776	MS	115,625	375,000	03/04/2014	03/10/2024
06738E-BR-5	BARCLAYS PLC		D	1	2.B FE	9,937,400	99.1770	9,917,687	10,000,000	9,938,425		1,025			2.667	2.737	MS	82,233		10/26/2021	03/10/2032
08860H-AA-2	BHARTI AIRTEL LTD SR UNSEC		D	1	2.C FE	15,226,158	106.4860	16,505,387	15,500,000	15,357,473		37,192			4.375	4.667	JD	39,557	678,125	10/30/2019	06/10/2025
08860H-AC-8	BHARTI AIRTEL LTD SERIES 144A		D	1	2.C FE	18,732,750	101.1100	18,958,076	18,750,000	18,733,376		626			3.250	3.261	JD	47,396	457,031	02/24/2021	06/03/2031
08861J-AA-7	BHARTI AIRTEL INTERNATIO CO.GUARNT		D	1	2.C FE	53,386,928	103.8120	56,836,846	54,750,000	54,522,148		177,829			5.125	5.490	MS	857,370	2,805,938	04/21/2016	03/11/2023
08861J-AB-5	BHARTI AIRTEL INTERNATIO CO.GUARNT		D	1	2.C FE	4,795,968	107.5170	5,160,839	4,800,000	4,798,838		446			5.350	5.361	MN	29,247	256,800	05/12/2014	05/20/2024
09659T-2A-8	BNP PARIBAS SUBORD		D	2	2.A FE	19,935,800	108.4660	21,693,258	20,000,000	19,948,470		3,508			4.375	4.404	MS	291,667	875,000	02/22/2018	03/01/2033
09659T-2B-6	BNP PARIBAS SERIES 144A		D	2	2.A FE	103,945,800	95.8010	99,633,442	104,000,000	103,945,800					2.588	2.568	FA	1,039,226	2,691,520	11/06/2020	08/12/2035
09659T-2C-4	BNP PARIBAS SERIES 144A		D		2.A FE	35,000,000	95.5520	33,443,160	35,000,000	35,000,000					2.824	2.824	JJ	425,561	494,200	01/19/2021	01/26/2041
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	40,469,752	106.5280	43,889,570	41,200,000	40,728,562		70,088			3.500	3.718	MN	180,250	1,442,000	03/13/2018	11/16/2027
09659W-2G-8	BNP PARIBAS SR UNSEC		D	2	1.G FE	40,954,450	106.4610	42,584,416	40,000,000	40,427,924		(199,727)			4.705	4.147	JJ	893,950	1,882,000	04/11/2019	01/10/2025
09659W-2K-9	BNP PARIBAS SERIES 144A		D	2	1.G FE	48,379,746	102.8690	48,070,775	46,730,000	48,086,955		(196,352)			3.052	2.540	JJ	665,560	1,426,200	06/25/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SERIES 144A		D	2	1.G FE	23,100,000	100.9300	23,314,872	23,100,000	23,100,000					2.124	2.141	JD	29,984	512,589	06/02/2020	06/09/2026
09659W-2P-8	BNP PARIBAS SERIES 144A		D	2	1.G FE	18,300,000	101.3920	18,554,669	18,300,000	18,300,000					2.871	2.758	AO	105,079	262,697	04/12/2021	04/19/2032
09681L-AL-4	BOC AVIATION LTD SERIES 144A		D	2	1.G FE	13,925,800	103.8360	14,537,030	14,000,000	13,949,317		14,183			3.250	3.366	AO	78,361	455,000	04/22/2020	04/29/2025
09951*-AM-2	BORAL INDUSTRIES SR-UNSEC		D		2.B Z	29,000,000	106.7310	30,951,990	29,000,000	29,000,000					4.400	4.400	MN	116,967	1,276,000	05/28/2020	05/28/2025
09951*-AN-0	BORAL INDUSTRIES SR-UNSEC		D		2.B Z	46,000,000	109.1920	50,228,320	46,000,000	46,000,000					4.580	4.580	MN	193,123	2,106,800	05/28/2020	05/28/2027
111013-AK-4	SKY LTD CO.GUARNT		D	1	1.G FE	22,773,447	102.2100	23,635,091	23,124,000	23,086,934		39,915			3.125	3.307	MN	70,255	722,625	03/22/2013	11/26/2022
111013-AL-2	SKY LTD CO.GUARNT		D	1	1.G FE	14,943,000	106.4800	15,972,024	15,000,000	14,982,422		6,063			3.750	3.796	MS	164,063	562,500	09/09/2014	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIO SR UNSEC		D	1	2.B FE	59,996,370	146.4370	82,004,763	56,000,000	58,353,317		(166,712)			9.625	8.932	JD	239,556	5,390,000	08/06/2002	12/15/2030
11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT		D	1	1.G FE	9,502,392	141.8270	13,260,824	9,350,000	9,456,228		(4,700)			6.500	6.375	AO	128,303	607,750	03/19/2007	10/15/2035
11778E-AA-4	B3 SA BRASIL BOLSA BALCA SERIES 144A		D		3.B FE	9,840,700	96.3760	9,637,600	10,000,000	9,841,358		658			4.125	4.325	MS	115,729		12/14/2021	09/20/2031
124651-A#-7	C&C GROUP PLC SR-UNSEC		B		3.B PL	74,849,000	94.8110	74,432,229	78,505,900	78,505,900				(809,100)	2.740	2.740	MS	567,641	3,192,027	03/26/2020	03/26/2030
12563T-AB-6	CK HUTCHISON INTL 16 LTD CO.GUARNT		D		1.F FE	14,863,800	104.2200	15,633,012	15,000,000	14,930,462		13,478			2.750	2.855	AO	100,833	412,500	09/28/2016	10/03/2026
12674C-AA-1	CA MAGNUM HOLDINGS SERIES 144A		D	1	4.A FE	5,260,000	103.3750	5,359,994	5,185,000	5,257,371		(2,629)			5.375	4.965	AO	44,901		11/03/2021	10/31/2026
12686L-AA-7	CABLE ONDA SA SERIES 144A		D	1	3.A FE	3,885,554	102.6800	4,030,190	3,925,000	3,892,230		3,278			4.500	4.625	JJ	74,084	176,625	10/28/2019	01/30/2030
12687@-AA-1	DHL-ZERO COUPON SR		D	2	1.C	71,865,703	106.8790	76,809,345	71,865,703	71,865,703					4.640	4.685	MON	148,203	3,264,826	11/15/2021	03/15/2027
127288-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC		D		2.C Z	44,395,407	103.7290	46,050,912	44,395,407	44,395,407					3.721	3.750	MON	96,364	1,652,349	06/26/2020	06/10/2043
13323A-AB-6	CAMEELOT FINANCE SA SERIES 144A		D	1	4.B FE	2,050,000	103.5000	2,121,750	2,050,000	2,050,000					4.500	4.500	MN	15,375	92,250	10/25/2019	11/01/2026
151191-AZ-6	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	13,795,876	106.2510	14,822,015	13,950,000	13,902,275		17,007			4.500	4.642	FA	261,563	627,750	07/15/2014	08/01/2024
151191-BB-8	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	18,205,700	106.2510	19,629,872	18,475,000	18,296,638		26,592			3.875	4.063	MN	117,329	715,906	06/04/2018	11/02/2027
151191-BD-4	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	3,240,585	116.1250	3,774,063	3,250,000	3,241,264		150			5.500	5.520	MN	29,295	178,750	06/04/2018	11/02/2047
151191-BE-2	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	14,399,660	106.5000	15,442,500	14,500,000	14,422,430		8,821			4.250	4.336	AO	104,420	616,250	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	2,940,336	116.0000	3,456,800	2,980,000	2,941,826		583			5.500	5.592	AO	27,772	163,900	04/25/2019	04/30/2049
151191-BJ-1	CELULOSA ARAUCO CONSTITU SERIES 144A		D	1	2.C FE	4,596,826	106.7500	4,910,500	4,600,000	4,597,186		280			4.200	4.209	JJ	81,573	193,200	10/24/2019	01/29/2030
151290-BV-4	CEMEX SAB DE CV SERIES 144A		D	1	3.B FE	2,009,000	107.1250	2,142,500	2,000,000	2,007,008		(989)			5.450	5.380	MN	12,717	109,000	11/22/2019	11/19/2029
151290-BZ-5	CEMEX SAB DE CV SERIES 144A		D	1	3.B FE	10,312,500	99.6330	10,237,291	10,275,000	10,310,479		(2,021)			3.875	3.822	JJ	188,018	197,972	06/25/2021	07/11/2031
156830-AA-9	KALLPA GENERACION SA CO.GUARNT		D	2	2.C FE	9,245,775	103.5000	9,522,000	9,200,000	9,246,134		(68)			4.125	4.018	FA	142,313	330,000	12/20/2021	08/16/2027
157214-AA-5	CEZ AS SR UNSEC		D	1	2.A FE	45,983,136	100.6980	46,629,216	46,306,000	46,295,851		39,294			4.250	4.339	AO	481,068	1,968,005	06/26/2013	04/03/2022
15909#-AA-4	CHANEL-INC. CHANEL LTD. Senior		D		2.A	25,000,000	105.8160	26,454,000	25,000,000	25,000,000					3.770	3.770	AO	198,972	942,500	10/15/2014	10/15/2024
15909#-AB-2	CHANEL-INC. CHANEL LTD. Senior		D	1	2.A	75,000,000	108.1680	81,126,000	75,000,000	75,000,000					3.920	3.920	AO	620,667	2,940,000	10/15/2014	10/15/2026
15909#-AC-0	CHANEL-INC. CHANEL LTD. Senior		D	1	2.A	25,000,000	110.6580	27,664,500	25,000,000	25,000,000					4.070	4.070	AO	214,806	1,017,500	10/15/2014	10/15/2029
191229-AB-9	COCA-COLA ICECEK AS SR UNSEC		D	1	4.B FE	3,375,000	100.5240	3,392,685	3,375,000	3,375,000					4.215	4.215	MS	40,306	142,256	09/12/2017	09/19/2024
192714-AB-9	COLBUN SA SR UNSEC		D	1	2.B FE	8,135,738	105.3510	8,691,458	8,250,000	8,216,004		12,409			4.500	4.675	JJ	176,344	371,250	07/02/2014	07/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
192714-AC-7	COLBUN SA SR UNSEC		D	1	2.B FE	10,420,949	105.5000	11,024,750	10,450,000	10,431,848		2,745			3.950	3.984	AO	91,728	412,775	10/04/2017	10/11/2027
192714-AD-5	COLBUN SA SERIES 144A		D	1	2.B FE	9,246,896	100.0000	9,200,000	9,200,000	9,249,773		(1,747)			3.150	3.069	MS	92,575	211,050	05/05/2021	03/06/2030
192714-AE-3	COLBUN SA SERIES 144A		D	1	2.B FE	20,105,203	98.9500	19,913,688	20,125,000	20,104,982		(221)			3.150	3.160	JJ	126,788		10/15/2021	01/19/2032
20039F-AA-7	COMETA ENERGIA SA SR SEC		D	1	2.C FE	20,182,550	113.8750	23,469,154	20,609,575	20,236,646		16,679			6.375	6.579	AO	244,524	1,313,860	06/18/2018	04/24/2035
200447-AC-4	COMISION FED DE ELECTRIC SR UNSEC		D	1	2.B FE	12,795,140	109.0000	14,497,000	13,300,000	12,869,518		10,546			5.750	6.028	FA	291,030	764,750	12/16/2013	02/14/2042
200447-AD-2	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	15,808,893	106.1250	16,873,875	15,900,000	15,877,763		10,129			4.875	4.948	JJ	357,419	775,125	10/17/2013	01/15/2024
200447-AE-0	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	6,475,000	118.7500	8,312,500	7,000,000	6,512,588		8,398			6.125	6.719	JD	17,865	428,750	12/01/2016	06/16/2045
200447-AF-7	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	7,934,424	110.6260	8,739,454	7,900,000	7,918,853		(3,186)			4.750	4.697	FA	133,422	375,250	10/12/2016	02/23/2027
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	17,850,000	101.9400	18,196,281	17,850,000	17,850,000					3.305	3.305	MS	180,260	294,971	03/02/2021	03/11/2041
2027A0-HR-3	COMMONWEALTH BANK AUST SUBORD		D		2.A FE	21,202,025	109.6970	23,216,249	21,164,000	21,191,094		(6,363)			4.500	4.463	JD	58,201	952,380	03/12/2019	12/09/2025
2027A0-JX-8	COMMONWEALTH BANK AUST SR UNSEC		D		1.D FE	8,482,849	103.1130	8,558,350	8,300,000	8,357,730		(46,489)			3.450	2.858	MS	83,519	286,350	03/27/2019	03/16/2023
20557#-AF-8	COMPUTERSHARE LTD SR-UNSEC		D		2.B	35,000,000	107.1370	37,497,950	35,000,000	35,000,000					4.220	4.220	MN	168,214	1,477,000	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD SR-UNSEC		D		2.B	40,000,000	110.6960	44,278,400	40,000,000	40,000,000					4.360	4.360	MN	198,622	1,744,000	11/20/2018	11/20/2028
210314-AB-6	TRANSMANTARO SR UNSEC		D		2.C FE	4,890,000	109.8760	5,372,936	4,890,000	4,890,000					4.700	4.700	AO	47,881	229,830	04/11/2019	04/16/2034
21039C-AB-0	CONSTELLIUM SE SERIES 144A		D	1	4.B FE	4,325,000	98.3900	4,255,346	4,325,000	4,325,000					3.750	3.750	AO	34,240	104,070	02/09/2021	04/15/2029
21684A-AC-0	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	35,906,756	108.3290	38,018,153	35,095,000	35,471,740		(96,673)			4.375	4.049	FA	626,958	1,535,406	08/01/2017	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	78,437,637	107.6930	85,050,262	78,975,000	78,659,333		61,659			3.750	3.846	JJ	1,316,250	2,961,563	07/15/2019	07/21/2026
21987B-AK-4	CODELCO INC SR UNSEC		D		1.G FE	35,522,264	125.8910	45,572,500	36,200,000	35,751,723		20,935			5.625	5.757	MS	565,625	2,036,250	05/21/2010	09/21/2035
21987B-AL-2	CODELCO INC SR UNSEC		D		1.G FE	25,635,211	131.2330	33,923,857	25,850,000	25,697,895		6,064			6.150	6.211	AO	295,875	1,589,775	03/02/2010	10/24/2036
21987B-AR-9	CODELCO INC SR UNSEC		D		1.G FE	12,138,036	110.3060	15,575,270	14,120,000	12,413,860		43,809			4.250	5.202	JJ	273,379	600,100	08/28/2015	07/17/2042
21987B-AU-2	CODELCO INC SR UNSEC		D		1.G FE	6,556,102	119.4340	7,942,378	6,650,000	6,567,878		1,903			4.875	4.966	MN	51,330	324,188	10/28/2014	11/04/2044
21987B-AV-0	CODELCO INC SR UNSEC		D		1.G FE	24,403,365	108.9570	27,239,234	25,000,000	24,743,147		61,875			4.500	4.806	MS	328,125	1,125,000	11/18/2015	09/16/2025
21987B-AW-8	CODELCO INC SR UNSEC		D	1	1.G FE	8,522,060	106.6900	9,255,386	8,675,000	8,582,508		14,589			3.625	3.839	FA	131,029	314,469	07/25/2017	08/01/2027
21987B-AX-6	CODELCO INC SR UNSEC		D	1	1.G FE	63,185,200	115.0000	74,750,000	65,000,000	63,322,178		33,506			4.500	4.674	FA	1,218,750	2,925,000	07/26/2017	08/01/2047
21987B-AY-4	CODELCO INC SR UNSEC		D	2	1.G FE	11,538,696	113.6990	14,098,669	12,400,000	11,579,010		14,507			4.375	4.815	FA	220,014	542,500	01/28/2019	02/05/2049
21987B-BA-5	CODELCO INC SERIES 144A		D	1	1.G FE	29,210,950	101.9520	30,585,486	30,000,000	29,221,941		7,096			3.700	3.852	JJ	465,583	185,000	10/19/2021	01/30/2050
21987B-BD-9	CODELCO INC SERIES 144A		D	1	1.G FE	18,285,571	93.1930	17,077,641	18,325,000	18,286,839		1,334			3.150	3.161	JJ	266,171	338,325	12/11/2020	01/15/2051
22530E-AA-0	CREDICORP LTD SERIES 144A		D	1	2.B FE	5,844,367	100.9570	5,906,007	5,850,000	5,846,545		1,699			2.750	2.765	JD	6,256	160,875	06/11/2020	06/17/2025
225313-AF-2	CREDIT AGRICOLE SA SUBORD		D		2.A FE	19,814,100	107.3820	21,476,397	20,000,000	19,928,839		20,191			4.375	4.495	MS	252,778	875,000	10/20/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA SUBORD		D	2	2.A FE	25,237,912	106.5610	25,734,542	24,150,000	25,094,173		(150,704)			4.000	3.239	JJ	458,850	966,000	12/14/2020	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	23,411,848	103.5470	23,187,216	22,393,000	23,287,960		(99,957)			3.250	2.688	JJ	337,606	727,773	10/23/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	71,727,250	95.6840	69,849,572	73,000,000	71,753,763		26,513			2.811	2.925	JJ	969,014	1,026,015	06/03/2021	01/11/2041
22535W-AA-5	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	19,989,000	100.0420	20,008,435	20,000,000	19,999,942		2,348			3.375	3.387	JJ	320,625	675,000	01/03/2017	01/10/2022
22535W-AB-3	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	27,859,440	109.7880	30,740,706	28,000,000	27,922,128		13,657			4.125	4.187	JJ	548,625	1,155,000	01/03/2017	01/10/2027
22535W-AD-9	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	17,934,120	104.6030	18,828,532	18,000,000	17,972,258		9,467			3.250	3.309	AO	141,375	585,000	09/27/2017	10/04/2024
225401-AB-4	CREDIT SUISSE GROUP AG SR UNSEC		D	1	2.A FE	6,675,000	100.0280	6,676,885	6,675,000	6,675,000					3.574	3.574	JJ	113,981	238,565	01/04/2017	01/09/2023
225401-AC-2	CREDIT SUISSE GROUP AG SR UNSEC		D	1	2.A FE	17,850,000	108.5510	19,376,269	17,850,000	17,850,000					4.282	4.282	JJ	365,183	764,337	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG SR UNSEC		D	1	2.A FE	18,001,650	107.0420	18,197,216	17,000,000	17,809,747		(121,503)			3.869	2.996	JJ	308,768	657,730	06/03/2020	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	5,132,800	102.1150	5,105,767	5,000,000	5,084,457		(30,849)			1.610	1.926	MS	24,586	129,650	06/03/2020	09/11/2025
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	49,709,240	110.2840	54,039,071	49,000,000	49,615,194		(68,415)			3.780	3.555	AO	463,050	2,055,060	08/12/2020	04/01/2031
225401-AQ-1	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	35,300,000	100.5590	35,497,292	35,300,000	35,300,000					2.193	2.177	JD	55,909	1,520,293	06/02/2020	06/05/2026
225401-AU-2	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	18,492,600	101.7550	18,443,124	18,125,000	18,478,080		(14,520)			3.091	2.781	MN	73,143	280,122	08/12/2021	05/14/2032
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT		D		2.A FE	14,043,491	106.1100	14,935,044	14,075,000	14,062,912		3,455			3.750	3.778	MS	139,284	527,813	01/14/2016	03/26/2025
225433-AH-4	CRED SUIS GP FUN LTD CO.GUARNT		D		2.A FE	26,256,910	102.1580	26,867,493	26,300,000	26,295,070		6,815			3.800	3.827	MS	294,268	999,400	01/14/2016	09/15/2022
225433-AT-8	CRED SUIS GP FUN LTD CO.GUARNT		D		2.A FE	21,790,950	103.6050	22,637,677	21,850,000	21,835,906		9,382			3.800	3.847	JD	48,434	830,300	11/17/2016	06/09/2023
23291K-AH-8	DH EUROPE FINANCE II		D	1	2.A FE	7,408,166	103.3190	7,438,976	7,200,000	7,404,382		(4,010)			2.600	2.191	MN	23,920	122,200	10/28/2021	11/15/2029
23291K-AJ-4	DH EUROPE FINANCE II		D	1	2.A FE	40,314,051	106.7510	42,113,087	39,450,000	40,260,435		(35,220)			3.250	3.095	MN	163,827	1,282,125	06/03/2020	11/15/2039
23291K-AK-1	DH EUROPE FINANCE II		D	1	2.A FE	16,509,618	107.1570	17,734,444	16,550,000	16,511,454		818			3.400	3.413	MN	71,901	562,700	10/29/2019	11/15/2049
23330J-AA-9	DP WORLD PLC SR UNSEC		D		2.C FE	37,510,945	131.4930	49,704,203	37,800,000	37,575,524		7,377			6.850	6.912	JJ	1,287,458	2,589,300	11/19/2015	07/02/2037
23330J-AB-7	DP WORLD PLC SR UNSEC		D		2.C FE	12,765,400	122.6850	16,102,406	13,125,000	12,780,991		5,173			5.625	5.819	MS	196,875	738,281	12/19/2018	09/25/2048
23330J-AC-5	DP WORLD PLC SERIES 144A		D	2	2.C FE	7,868,750	108.8750	8,165,625	7,500,000	7,861,173		(7,312)			4.700	4.387	MS	89,104	352,500	12/16/2020	09/30/2049
235822-AB-9	DANA FINANCING LUX SARL CO.GUARNT		D	2	3.B FE	9,000,000	102.3750	9,213,750	9,000,000	9,000,000					5.750	5.750	AO	109,250	517,500	03/21/2017	04/15/2025
23636A-AP-6	DANSKE BANK A/S SR UNSEC		D		2.A FE	12,153,120	104.0080	12,480,923	12,000,000	12,094,128		(54,686)			3.875	3.388	MS	140,792	465,000	06/03/2020	09/12/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23636A-AV-3	DANSKE BANK A/S SERIES 144A		D	2	2.A FE	15,144,650	103.8980	15,584,653	15,000,000	15,086,213		(37,506)			3.244	2.839	JD	14,868	486,600	06/03/2020	12/20/2025
23636A-AX-9	DANSKE BANK A S SERIES 144A		D	2	2.A FE	3,300,406	100.0860	3,127,689	3,125,000	3,128,416		(113,845)			5.000	1.318	JJ	73,351	156,250	06/19/2020	01/12/2023
24023M-AA-2	DBS GROUP HOLDINGS LTD SUBORD		D	2	1.F FE	18,046,838	105.5710	18,976,452	17,975,000	18,002,909		(13,493)			4.520	4.436	JD	45,137	812,470	07/17/2018	12/11/2028
24715B-AQ-7	DELOITTE LLP-UK B-SR-UNSEC		D	1	1.G	65,000,000	105.0810	68,302,650	65,000,000	65,000,000					4.400	4.400	AO	540,222	2,859,950	10/23/2013	10/23/2023
24820R-AG-3	EQUINOR ASA CO.GUARNT		D	1	1.D FE	4,557,700	128.3130	6,415,654	5,000,000	4,799,936		21,621			6.500	7.246	JD	27,083	325,000	05/18/2001	12/01/2028
25152B-BL-2	DEUTSCHE BANK NY SR UNSEC		D		2.B FE	14,988,300	102.0720	15,310,811	15,000,000	14,997,818		2,426			3.300	3.317	MN	61,875	495,000	11/13/2017	11/16/2022
25152B-BY-4	DEUTSCHE BANK NY SR UNSEC		D		2.B FE	28,120,985	105.0780	31,511,966	29,989,000	29,172,279		311,735			3.700	4.912	MN	95,548	1,109,593	06/01/2018	05/30/2024
25152R-CK-3	DEUTSCHE BANK NY		D	2	2.B FE	32,356,300	100.7640	32,345,166	32,100,000	32,342,912		(13,388)			3.035	2.864	MN	89,305	487,118	10/26/2021	05/28/2032
25152R-CP-2	DEUTSCHE BANK NY		D	2	2.B FE	25,975,000	99.9550	25,963,430	25,975,000	25,975,000					2.311	2.311	MN	75,035		11/10/2021	11/16/2027
25156G-AA-3	DEUTSCHE TELEKOM AG SERIES 144A		D	1	2.A FE	45,770,711	106.6410	44,682,782	41,900,000	45,668,841		(90,028)			3.625	3.124	JJ	675,056	1,518,875	12/14/2020	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.B FE	100,527,634	145.3460	141,203,915	97,150,000	98,996,558		(148,212)			8.750	8.428	JD	377,806	8,500,625	11/20/2008	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.B FE	5,134,200	159.4790	7,973,971	5,000,000	5,086,720		(4,871)			9.250	8.990	JD	38,542	462,500	05/24/2002	06/01/2032
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D	1	2.B FE	24,968,750	107.1300	26,782,576	25,000,000	24,982,829		3,048			3.600	3.615	JJ	405,000	900,000	01/09/2017	01/19/2027
25243Y-AH-2	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	24,645,150	139.8270	34,956,826	25,000,000	24,751,107		10,238			5.875	5.977	MS	371,267	1,468,750	10/10/2006	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	68,560,723	102.1490	71,909,531	70,397,000	70,097,578		212,355			2.625	2.947	AO	318,253	1,847,921	12/05/2013	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	16,339,484	111.6550	18,311,417	16,400,000	16,358,748		5,591			3.875	3.920	MN	75,907	635,500	05/15/2018	05/18/2028
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	13,736,569	99.1860	13,737,230	13,850,000	13,750,681		8,480			2.125	2.203	AO	50,687	294,313	04/27/2020	04/29/2032
268317-AK-0	ELECTRICITE DE FRANCE SA SR UNSEC		D		1.G FE	39,415,845	124.2500	50,631,962	40,750,000	39,602,017		27,723			4.875	5.089	JJ	877,398	1,986,563	01/13/2014	01/22/2044
268317-AS-3	ELECTRICITE DE FRANCE SA SR UNSEC		D	1	1.G FE	53,543,700	106.6900	57,612,481	54,000,000	53,807,510		46,599			3.625	3.727	AO	424,125	1,957,500	10/07/2015	10/13/2025
268733-AA-0	ENN CLEAN ENERGY SERIES 144A		D	2	3.A FE	14,051,778	99.4130	14,017,248	14,100,000	14,057,491		5,713			3.375	3.450	MN	64,772	237,938	05/06/2021	05/12/2026
26876F-AC-6	ENN ENERGY HOLDINGS LTD SERIES 144A		D	1	2.B FE	16,955,150	99.3220	16,884,701	17,000,000	16,960,938		4,017			2.625	2.654	MS	128,917	446,250	12/14/2020	09/17/2030
279158-AC-3	ECOPETROL SA SR UNSEC		D	1	3.A FE	37,113,133	106.0010	39,644,374	37,400,000	37,341,016		31,827			5.875	5.973	MS	628,658	2,197,250	06/08/2016	09/18/2023
279158-AJ-8	ECOPETROL SA SR UNSEC		D	1	3.A FE	9,715,278	95.6260	9,849,478	10,300,000	9,755,538		8,701			5.875	6.297	MN	55,470	605,125	11/15/2016	05/28/2045
279158-AL-3	ECOPETROL SA SR UNSEC		D	1	3.A FE	9,932,800	105.3760	10,537,600	10,000,000	9,967,753		6,191			5.375	5.457	JD	7,465	537,500	06/23/2015	06/26/2026
279158-AN-9	ECOPETROL SA		D	1	3.A FE	22,870,094	111.6260	25,757,700	23,075,000	22,895,390		15,427			6.875	7.000	AO	273,214	1,586,406	04/24/2020	04/29/2030
279158-AP-4	ECOPETROL SA		D	1	3.A FE	6,850,000	97.2200	6,659,570	6,850,000	6,850,000					4.625	4.623	MN	51,922		10/27/2021	11/02/2031
283837-AB-8	EL PUERTO DE LIVERPOOL CO.GUARNT		D	1	2.B FE	9,245,374	106.5010	9,957,844	9,350,000	9,295,018		10,288			3.875	4.012	AO	85,546	362,313	09/29/2016	10/06/2026
29081P-AE-5	EMBOTELLADORA ANDINA SA SR UNSEC		D	1	2.B FE	19,515,130	106.1250	20,800,500	19,600,000	19,565,828		18,180			5.000	5.105	AO	245,000	980,000	03/23/2020	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA SERIES 144A		D	1	2.B FE	14,054,229	103.2500	14,635,688	14,175,000	14,058,472		2,221			3.950	3.999	JJ	248,850	559,913	01/15/2020	01/21/2050
29081Y-AD-8	EMBRAER OVERSEAS LTD CO.GUARNT		D	1	3.B FE	4,961,521	104.4760	5,223,800	5,000,000	4,991,573		4,505			5.696	5.801	MS	83,067	284,800	10/31/2013	09/16/2023
29082H-AC-6	EMBRAER NETHERLANDS FINA SERIES 144A		D		3.B FE	2,069,398	110.4000	2,290,800	2,075,000	2,069,959		561			6.950	7.000	JJ	65,697	120,177	09/10/2020	01/17/2028
29135E-AA-4	EMIRATES SEMBCORP WATER SR SEC		D		1.G FE	10,000,000	114.4500	11,445,000	10,000,000	10,000,000					4.450	4.450	FA	185,417	445,000	11/29/2017	08/01/2035
29244T-AB-7	ENDESA SA/CAYMAN ISLANDS SR UNSEC		D		2.A FE	6,894,006	121.4900	7,611,349	6,265,000	6,727,105		(17,553)			7.325	6.548	FA	191,213	458,911	11/30/2007	02/01/2037
29245J-AH-5	EMPRESA NACIONAL DEL PET SR UNSEC		D	1	2.C FE	14,899,200	106.2510	15,937,650	15,000,000	14,966,851		10,735			4.375	4.459	AO	109,375	656,250	10/27/2014	10/30/2024
29245J-AJ-1	EMPRESA NACIONAL DEL PET SR UNSEC		D	1	2.C FE	4,917,650	102.6250	5,131,250	5,000,000	4,958,156		8,153			3.750	3.951	FA	76,042	187,500	08/02/2016	08/05/2026
29245J-AK-8	EMPRESA NACIONAL DEL PET SR UNSEC		D	1	2.C FE	10,606,375	98.1260	10,676,109	10,880,000	10,627,420		4,895			4.500	4.655	MS	145,520	489,600	12/09/2019	09/14/2047
29245J-AL-6	EMPRESA NACIONAL DEL PET SR UNSEC		D	2	2.C FE	9,741,713	107.7500	10,505,625	9,750,000	9,743,628		641			5.250	5.260	MN	78,203	511,875	10/30/2018	11/06/2029
29245J-AM-4	EMPRESA NACIONAL DEL PET SERIES 144A		D	1	2.C FE	1,494,720	95.2510	1,428,765	1,500,000	1,494,852		132			3.450	3.492	MS	15,094		09/09/2021	09/16/2031
29245V-AA-3	EMPRESA NACIONAL DE TELE SR UNSEC		D	1	2.C FE	24,670,348	105.3760	26,344,002	25,000,000	24,900,424		49,550			4.875	5.101	AO	203,125	1,218,750	12/17/2018	10/30/2024
29245V-AB-1	ENTEL CHILE SA SR UNSEC		D	1	2.C FE	24,248,290	108.3750	26,010,000	24,000,000	24,110,964		(24,497)			4.750	4.623	FA	475,000	1,140,000	07/13/2016	08/01/2026
29245V-AE-5	ENTEL CHILE SA SERIES 144A		D	2	2.C FE	4,824,132	98.2510	4,740,611	4,825,000	4,824,012		(120)			3.050	3.052	MS	43,740		09/09/2021	09/14/2032
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN SR UNSEC		D	2	3.A FE	24,047,748	94.8510	22,859,091	24,100,000	24,058,513		4,524			4.250	4.277	JJ	463,758	1,024,250	07/12/2019	07/18/2029
29246Q-AB-1	EMPRESA DE TRANSPORTE ME SR UNSEC		D	1	1.G FE	5,618,095	116.5000	6,698,750	5,750,000	5,628,554		2,336			5.000	5.151	JJ	124,583	287,500	01/18/2017	01/25/2047
29246R-AA-1	ENEL GENERACION CHILE SA SR UNSEC		D	1	2.A FE	6,408,955	104.3750	6,758,281	6,475,000	6,457,301		7,214			4.250	4.377	AO	58,095	275,188	04/10/2014	04/15/2024
29247Q-AA-2	EMPRESA DE TRANSMISION SR UNSEC		D		2.C PL	3,775,000	110.3760	4,166,694	3,775,000	3,775,000					5.125	5.125	MN	31,707	193,469	04/25/2019	05/02/2049
29249B-AA-3	ENA MASTER TRUST SERIES 144A		D	1	2.B FE	8,445,250	100.2500	8,370,875	8,350,000	8,442,001		(2,696)			4.000	3.907	MN	38,967	334,000	11/16/2020	05/19/2048
29266M-AE-9	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	2,495,770	135.6630	3,391,583	2,500,000	2,497,464		139			6.750	6.763	MS	49,688	168,750	01/03/2005	09/15/2033
29274F-AF-1	ENEL AMERICAS SA SR UNSEC		D	1	2.B FE	17,959,059	106.5000	19,170,000	18,000,000	17,996,521		(521)			4.000	3.998	AO	132,000	720,000	12/09/2019	10/25/2026
29278D-AA-3	ENEL CHILE SA SR UNSEC		D		2.A FE	24,854,236	110.2500	27,727,875	25,150,000	24,943,054		26,584			4.875	5.026	JD	64,709	1,226,063	06/07/2018	06/12/2028
29278G-AA-6	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	20,319,683	108.0470	23,049,713	21,333,000	20,624,972		114,180			3.625	4.321	MN	77,332	773,321	03/22/2019	05/25/2027
29278G-AF-5	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	7,454,080	106.8880	8,551,015	8,000,000	7,599,247		54,452			3.500	4.425	AO	66,111	280,000	03/22/2019	04/06/2028
29278G-AN-8	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	20,032,000	97.4970	19,499,372	20,000,000	20,029,981		(2,019)			1.875	1.850	JJ	176,042		07/13/2021	07/12/2028
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	57,320,507	96.7220	56,026,370	57,925,000	57,336,462		15,955			2.250	2.370	JJ	611,833		10/15/2021	07/12/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AQ-1	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	49,754,603	95.8770	48,429,575	50,512,000	49,765,183		10,580			2.875	2.975	JJ	681,737		09/28/2021	07/12/2041
29441W-AC-9	EQUATE PETROCHEMICAL BV CO.GUARNT		D		2.B FE	34,986,181	108.6390	38,702,573	35,625,000	35,278,830		62,524			4.250	4.475	MN	243,932	1,514,063	11/30/2016	11/03/2026
29446M-AC-6	EQUINOR ASA		D	1	1.D FE	1,919,093	105.9160	2,065,367	1,950,000	1,920,417		636			3.250	3.334	MN	7,570	63,375	11/13/2019	11/18/2049
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A		D	1	4.B FE	9,525,000	100.0740	9,532,049	9,525,000	9,525,000					5.000	5.000	AO	91,281		10/07/2021	10/30/2029
302154-BC-2	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	10,150,995	101.1020	10,301,283	10,189,000	10,187,689		4,651			5.000	5.048	AO	113,211	509,450	01/04/2012	04/11/2022
302154-BK-4	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	9,943,000	106.0940	10,609,434	10,000,000	9,986,470		6,253			4.000	4.070	JJ	185,556	400,000	01/07/2014	01/14/2024
302154-BT-5	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	4,974,150	104.5540	5,227,709	5,000,000	4,991,293		2,687			2.875	2.935	JJ	63,889	143,750	01/12/2015	01/21/2025
302154-CC-1	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	4,989,500	104.7960	5,239,794	5,000,000	4,995,038		1,050			2.625	2.649	MN	12,760	131,250	05/18/2016	05/26/2026
30216H-AD-1	EXPORT-IMPORT BANK CHINA SR UNSEC		D		1.E FE	18,853,510	106.3300	20,202,674	19,000,000	18,956,884		15,634			3.625	3.718	JJ	288,892	688,750	07/24/2014	07/31/2024
30216J-AA-3	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	35,143,928	104.7780	37,458,190	35,750,000	35,401,885		67,237			3.375	3.604	FA	489,328	1,206,563	02/11/2019	08/05/2026
30216J-AC-9	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	19,963,800	106.9300	21,386,056	20,000,000	19,976,341		3,385			3.875	3.897	FA	322,917	775,000	01/25/2018	02/01/2028
30251G-AW-7	FMG RESOURCES AUG 2006 CO.GUARNT		D	1	3.A FE	8,000,000	106.0000	8,480,000	8,000,000	8,000,000					5.125	5.125	MN	52,389	410,000	05/10/2017	05/15/2024
31572U-AF-3	FIBRIA OVERSEAS FINANCE SR UNSEC		D		2.C FE	7,977,771	112.1260	9,082,206	8,100,000	8,029,837		11,702			5.500	5.700	JJ	202,950	445,500	01/11/2017	01/17/2027
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC		D		3.A FE	9,801,700	103.2500	10,325,000	10,000,000	9,874,188		15,383			6.750	7.000	JJ	311,250	675,000	06/30/2016	01/15/2034
33938E-AS-6	FLEX LTD SR UNSEC		D	1	2.C FE	40,000,000	104.3020	41,720,780	40,000,000	40,000,000					5.000	5.000	FA	755,556	2,000,000	02/12/2013	02/15/2023
33938E-AU-1	FLEX LTD SR UNSEC		D	1	2.C FE	16,132,753	108.7840	17,163,976	15,778,000	15,926,508		(43,709)			4.750	4.424	JD	33,309	749,455	10/14/2016	06/15/2025
33938X-AB-1	FLEX LTD		D	1	2.C FE	22,972,600	114.0280	22,805,671	20,000,000	22,600,071		(273,158)			4.875	3.054	MN	132,708	975,000	08/13/2020	05/12/2030
33938X-AC-9	FLEX LTD		D	1	2.C FE	19,923,400	106.8010	21,360,174	20,000,000	19,943,003		12,664			3.750	3.826	FA	312,500	750,000	05/08/2020	02/01/2026
344419-AA-4	FOMENTO ECONOMICO MEX SR UNSEC		D	1	1.G FE	4,679,250	102.3750	5,118,750	5,000,000	4,942,248		40,779			2.875	3.757	MN	20,365	143,750	10/08/2014	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEX SR UNSEC		D	1	1.G FE	25,426,293	117.1750	31,449,770	26,840,000	25,632,051		30,032			4.375	4.703	MN	166,352	1,174,250	12/20/2013	05/10/2043
35177P-AL-1	ORANGE SA SR UNSEC		D	1	2.A FE	50,583,984	153.2280	76,614,136	50,000,000	50,332,478		(24,129)			9.000	8.890	MS	1,500,000	4,500,000	02/15/2002	03/01/2031
358070-AA-8	FRESNILLO PLC SR UNSEC		D		2.B FE	20,348,091	107.3750	21,958,188	20,450,000	20,428,735		10,487			5.500	5.559	MN	149,967	1,124,750	04/01/2016	11/13/2023
358070-AB-6	FRESNILLO PLC SERIES 144A		D	1	2.B FE	9,828,174	104.7500	9,925,063	9,475,000	9,821,374		(6,832)			4.250	4.027	AO	99,553	402,688	12/15/2020	10/02/2050
36160B-AA-3	ENGIE SA SR UNSEC		D	1	2.A FE	37,264,355	101.5450	38,206,327	37,625,000	37,592,940		40,494			2.875	2.988	AO	243,387	1,081,719	03/07/2013	10/10/2022
36164Q-NA-2	GE CAPITAL INTL FUNDING CO.GUARNT		D		2.A FE	36,362,396	119.3360	57,769,373	48,409,000	38,391,498		425,794			4.418	6.736	MN	273,280	2,138,710	07/05/2016	11/15/2035
36251B-AB-1	GTH FINANCE BV CO.GUARNT		D	2	3.A FE	10,025,798	105.1600	10,516,000	10,000,000	10,005,177		(4,237)			7.250	7.202	AO	130,903	725,000	04/21/2016	04/26/2023
36294B-AJ-3	GS CALTEX CORP SR UNSEC		D		2.B FE	4,191,894	103.4300	4,344,060	4,200,000	4,195,920		1,599			3.000	3.042	JD	9,450	126,000	05/29/2019	06/04/2024
36321P-AC-4	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	10,000,000	100.9530	10,095,285	10,000,000	10,000,000					3.250	3.250	MS	82,153	294,306	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	10,000,000	99.5220	9,952,152	10,000,000	10,000,000					2.940	2.939	MS	74,317	182,117	02/09/2021	09/30/2040
368266-AA-0	GAZPROM -GAZ CAPITAL SA SR UNSEC		D		2.B FE	10,688,750	141.0380	15,514,136	11,000,000	10,777,098		9,490			8.625	8.898	AO	166,031	948,750	05/07/2004	04/28/2034
368266-AF-9	GAZPROM -GAZ CAPITAL SA SR UNSEC		D		2.B FE	12,030,000	100.8100	12,097,200	12,000,000	12,000,646		(3,502)			6.510	6.479	MS	247,380	781,200	08/02/2010	03/07/2022
368266-AH-5	GAZPROM -GAZ CAPITAL SA SR UNSEC		D	1	2.B FE	8,000,000	132.7510	10,620,080	8,000,000	8,000,000					7.288	7.288	FA	218,640	583,040	08/08/2007	08/16/2037
368266-AT-9	GAZPROM -GAZ CAPITAL SA SR UNSEC		D		2.B FE	20,956,250	108.1960	22,721,202	21,000,000	20,972,778		3,726			4.950	4.975	FA	418,688	1,039,500	03/16/2017	02/06/2028
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A		D	1	2.B FE	9,867,800	100.9390	10,093,945	10,000,000	9,876,825		9,025			2.980	3.135	MS	85,261	149,000	03/11/2021	03/18/2031
377373-AD-7	GLAXOSMITHKLINE CAPITAL CO.GUARNT		D	1	1.F FE	49,660,000	100.8520	50,426,097	50,000,000	49,986,349		38,239			2.850	2.929	MN	209,792	1,425,000	05/02/2012	05/08/2022
38060A-AB-0	GOLD FIELDS OROGEN HOLD CO.GUARNT		D	2	3.A FE	3,550,000	106.6300	3,785,365	3,550,000	3,550,000					5.125	5.125	MN	23,248	181,938	05/08/2019	05/15/2024
39530M-AA-6	GREENKO POWER II LTD SERIES 144A		D	2	3.B FE	10,000,000	101.5000	10,150,000	10,000,000	10,000,000					4.300	4.293	JD	21,500		12/07/2021	12/13/2028
398186-AA-4	GRIFFIN COAL MINING CO SR UNSEC		D	1	6. *		0.0100	592	5,923,711						9.500	0.000	JD			12/03/2010	02/01/2022
40049J-AV-9	GRUPO TELEVISA SAB SR UNSEC		D	1	2.A FE	32,030,312	113.9880	37,217,209	32,650,000	32,486,372		44,235			6.625	6.802	MS	618,876	2,163,063	09/01/2005	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.A FE	5,463,500	135.6450	6,782,233	5,000,000	5,385,441		(11,712)			6.625	5.924	JJ	152,743	331,250	10/09/2013	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB SR UNSEC		D	1	2.A FE	25,695,192	118.0320	31,573,496	26,750,000	25,814,068		19,666			5.000	5.261	MN	178,333	1,337,500	12/03/2015	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB SR UNSEC		D	1	2.A FE	2,584,010	108.0610	2,809,582	2,600,000	2,592,835		1,559			4.625	4.700	JJ	50,438	120,250	11/19/2015	01/30/2026
40049J-BC-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.A FE	5,925,144	135.2060	7,943,352	5,875,000	5,921,817		(891)			6.125	6.061	JJ	150,934	359,844	11/24/2015	01/31/2046
40052V-AB-0	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2.B FE	10,059,260	100.2080	9,961,676	9,941,000	9,942,012		(15,339)			4.500	4.341	JJ	193,850	447,345	11/12/2013	01/25/2022
40052V-AD-6	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2.B FE	9,820,500	119.3230	11,932,299	10,000,000	9,844,252		3,691			4.875	4.991	JD	5,417	487,500	06/24/2014	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV SR UNSEC		D	1	2.B FE	8,979,840	118.6650	10,679,894	9,000,000	8,981,250		365			4.700	4.714	MN	59,925	423,000	11/07/2017	11/10/2047
40052X-AB-6	GRUPO INVERSIONES SURAME SR UNSEC		D	1	3.A FE	14,829,900	106.1010	15,915,150	15,000,000	14,914,764		16,946			5.500	5.650	AO	142,083	825,000	04/26/2016	04/29/2026
40053X-AA-7	GRUPO ENERGIA BOGOTA SERIES 144A		D	1	2.B FE	2,970,780	107.7500	3,232,500	3,000,000	2,974,618		2,390			4.875	5.000	MN	18,688	146,250	05/12/2020	05/15/2030
404280-AE-9	HSBC HOLDINGS PLC SUBORD		D		2.A FE	2,999,714	133.4420	4,003,271	3,000,000	3,000,133		(8)			7.350	7.349	MN	20,825	220,500	08/31/2005	11/27/2032
404280-AU-3	HSBC HOLDINGS PLC SUBORD		D		2.A FE	4,962,450	107.5220	5,376,081	5,000,000	4,984,397		3,888			4.250	4.344	FA	78,507	212,500	10/05/2015	08/18/2025
404280-AW-9	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	26,037,191	109.5780	28,572,459	26,075,000	26,057,211		3,804			4.300	4.318	MS	351,940	1,121,225	03/01/2016	03/08/2026
404280-BA-6	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	19,992,600	103.7000	20,739,988	20,000,000	19,998,372		1,117			3.600	3.606	MN	72,000	720,000	05/18/2016	05/25/2023
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	11,833,081	107.8460	12,806,733	11,875,000	11,854,543		4,182			3.900	3.943	MN	46,313	463,125	05/18/2016	05/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-BH-1	HSBC HOLDINGS PLC SUBORD		D		2.A FE	37,780,306	109.7120	41,334,062	37,675,000	37,732,076		(10,281)			4.375	4.340	MN	173,985	1,648,281	11/18/2016	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC SR UNSEC		D	1	1.G FE	14,875,000	108.0940	16,079,015	14,875,000	14,875,000					4.041	4.041	MS	180,330	601,099	03/06/2017	03/13/2028
404280-BM-0	HSBC HOLDINGS PLC SR UNSEC		D	2	1.G FE	43,965,145	101.7600	45,843,061	45,050,000	44,663,862		194,392			3.033	3.506	MN	148,023	1,366,367	04/25/2018	11/22/2023
404280-CV-9	HSBC HOLDINGS PLC		D	1	1.G FE	23,399,400	98.0620	22,946,538	23,400,000	23,399,400					2.206	2.108	FA	192,143		08/11/2021	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC		D	1	1.G FE	50,000,000	100.8300	50,414,874	50,000,000	50,000,000					2.871	2.871	MN	155,513		11/15/2021	11/22/2032
423012-AA-1	HEINEKEN NV SR UNSEC		D	1	2.A FE	57,819,075	100.6710	57,885,991	57,500,000	57,509,294		(37,055)			3.400	3.334	AO	488,750	1,955,000	06/26/2012	04/01/2022
423012-AD-5	HEINEKEN NV SR UNSEC		D	1	2.A FE	41,565,209	102.1380	43,755,720	42,840,000	42,653,562		143,808			2.750	3.108	AO	294,525	1,178,100	06/28/2013	04/01/2023
423012-AE-3	HEINEKEN NV SR UNSEC		D	1	2.A FE	23,293,836	117.1010	29,100,702	24,851,000	23,461,181		40,279			4.000	4.414	AO	248,510	994,040	05/21/2018	10/01/2042
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	36,456,068	107.6830	39,247,056	36,447,000	36,466,310		(3,529)			3.500	3.488	JJ	538,606	1,275,645	03/26/2019	01/29/2028
423012-AG-8	HEINEKEN NV SR UNSEC		D	1	2.A FE	48,899,969	124.1740	57,709,762	46,475,000	48,696,670		(51,976)			4.350	4.042	MS	516,647	2,021,663	10/25/2017	03/29/2047
43474T-AB-9	HOLCIM CAPITAL CORP CO.GUARNT		D	1	2.B FE	17,685,345	144.8520	24,988,425	17,251,000	17,606,362		(10,398)			6.875	6.674	MS	303,090	1,186,006	01/24/2012	09/29/2039
43761A-D#-0	HOMESERVE PLC SR-UNSEC		D		2.B	45,000,000	103.8050	46,712,250	45,000,000	45,000,000					3.340	3.340	FA	546,925	1,503,000	08/20/2020	08/20/2027
443293-AB-1	HRVATSKA ELEKTROPRIVREDA SR UNSEC		D		3.A FE	13,316,678	103.1100	13,662,075	13,250,000	13,259,003		(10,645)			5.875	5.787	AO	147,038	778,438	10/20/2015	10/23/2022
44841D-AB-8	HUTCH WHAMPOA INT 14 LTD CO.GUARNT		D		1.F FE	8,040,662	106.2580	8,553,738	8,050,000	8,046,627		423			3.625	3.641	AO	48,635	291,813	10/28/2014	10/31/2024
44920U-AL-2	HYUNDAI CAPITAL SERVICES SR UNSEC		D		2.A FE	12,376,875	107.2570	13,407,141	12,500,000	12,426,408		11,758			3.625	3.744	FA	154,818	453,125	08/21/2017	08/29/2027
44962L-AB-3	IHS MARKIT LTD CO.GUARNT		D	1	3.A FE	15,098,750	108.8750	16,331,253	15,000,000	15,040,883		(12,904)			4.750	4.648	FA	269,167	712,500	02/08/2017	02/15/2025
44962L-AC-1	IHS MARKIT LTD CO.GUARNT		D	1	3.A FE	16,991,700	108.0670	18,371,390	17,000,000	16,994,763		1,133			4.000	4.008	MS	226,667	680,000	04/03/2019	03/01/2026
44962L-AG-2	IHS MARKIT LTD SR UNSEC		D	2	3.A FE	8,175,974	104.5000	8,569,000	8,200,000	8,191,905		4,845			4.125	4.190	FA	140,938	338,250	07/19/2018	08/01/2023
44962L-AH-0	IHS MARKIT LTD SR UNSEC		D	2	3.A FE	9,719,385	104.8750	10,225,313	9,750,000	9,735,315		5,927			3.625	3.693	MN	58,906	353,438	04/03/2019	05/01/2024
44962L-AJ-6	IHS MARKIT LTD SR UNSEC		D	2	3.A FE	34,560,284	113.7500	39,471,250	34,700,000	34,593,496		12,118			4.250	4.299	MN	245,792	1,474,750	05/02/2019	05/01/2029
449691-AA-2	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	9,615,000	105.0730	10,102,769	9,615,000	9,615,000					6.500	6.500	AO	111,107		10/13/2021	10/15/2026
449691-AC-8	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	5,162,500	105.1570	5,257,850	5,000,000	5,157,298		(5,202)			7.000	6.230	AO	62,222		10/22/2021	10/15/2028
45112E-AG-4	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	19,190,763	106.4920	20,659,384	19,400,000	19,296,937		21,890			4.000	4.138	MS	222,022	776,000	11/21/2016	03/18/2026
45112E-AH-2	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	65,873,178	106.2220	70,478,159	66,350,000	66,037,019		45,197			3.800	3.889	JD	119,061	2,521,300	04/05/2018	12/14/2027
45434L-2A-1	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	8,000,000	101.4020	8,112,189	8,000,000	8,000,000					3.249	3.249	FA	99,636	259,920	02/06/2020	02/13/2030
45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	14,254,129	97.2090	14,095,342	14,500,000	14,258,120		3,991			2.800	3.009	FA	159,017	63,000	12/20/2021	02/10/2031
456472-AB-5	INDUSTRIAS PENOLES SAB D SR UNSEC		D	2	2.B FE	9,865,989	107.8750	10,517,813	9,750,000	9,849,905		(12,103)			4.150	3.982	MS	122,511	404,625	07/30/2020	09/12/2029
45662N-A#-0	INFINEON TECHNOLOGIES AG C-SR-UNSEC		D		2.C	31,000,000	109.5290	33,953,990	31,000,000	31,000,000					4.300	4.300	AO	318,439	1,333,000	03/10/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES AG B-SR-UNSEC		D		2.C	69,000,000	107.5330	74,197,770	69,000,000	69,000,000					4.100	4.100	AO	675,817	2,829,000	03/10/2016	04/05/2026
456837-AH-6	ING GROEP NV SR UNSEC		D		1.G FE	30,308,478	109.3010	32,517,034	29,750,000	30,193,047		(79,420)			3.950	3.625	MS	300,310	1,175,125	06/03/2020	03/29/2027
456837-AM-5	ING GROEP NV SR UNSEC		D		1.G FE	47,908,340	114.6850	55,048,871	48,000,000	47,934,840		8,054			4.550	4.574	AO	539,933	2,184,000	01/24/2019	10/02/2028
456837-AP-8	ING GROEP NV SR UNSEC		D		1.G FE	5,766,338	104.8240	6,053,590	5,775,000	5,770,879		1,714			3.550	3.583	AO	46,697	205,013	04/02/2019	04/09/2024
456837-AQ-6	ING GROEP NV SR UNSEC		D		1.G FE	26,790,656	111.6690	29,843,631	26,725,000	26,775,347		(5,865)			4.050	4.020	AO	246,538	1,082,363	04/11/2019	04/09/2029
456837-AW-3	ING GROEP NV		D	1	1.G FE	20,065,750	102.0930	19,908,228	19,500,000	20,042,137		(23,613)			2.727	2.287	AO	132,941	265,883	08/17/2021	04/01/2032
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	23,910,916	111.1170	26,395,826	23,755,000	23,853,400		(22,108)			4.625	4.510	JJ	534,075	1,098,669	02/12/2019	01/06/2026
456873-AB-4	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	1	2.B FE	52,647,914	105.6980	55,544,097	52,550,000	52,594,929		(18,388)			3.550	3.511	MN	310,921	1,865,525	11/18/2016	11/01/2024
456873-AC-2	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	1	2.B FE	28,731,029	123.4730	33,572,420	27,190,000	28,559,539		(36,436)			4.650	4.295	MN	210,723	1,264,335	11/09/2016	11/01/2044
458652-AB-0	INTERCORP PERU LTD SR UNSEC		D	2	2.C FE	9,762,357	97.2510	9,652,162	9,925,000	9,795,912		14,170			3.875	4.075	FA	145,291	384,594	07/25/2019	08/15/2029
45866E-AA-5	INTERCORP FIN SER INC SR UNSEC		D	1	2.C FE	12,462,385	99.8000	12,699,550	12,725,000	12,553,563		25,191			4.125	4.389	AO	104,981	524,906	04/11/2018	10/19/2027
460599-AC-7	INTERNATIONAL GAME TECH SR SEC		D	1	3.C FE	23,812,500	108.5000	25,768,750	23,750,000	23,771,075		(7,177)			6.500	6.463	FA	583,194	1,543,750	02/09/2015	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECH SR SEC		D	2	3.C FE	9,600,000	112.0000	10,752,000	9,600,000	9,600,000					6.250	6.250	JJ	276,667	600,000	09/17/2018	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.C FE	2,950,000	103.0070	3,038,707	2,950,000	2,950,000					4.125	4.125	AO	25,690	67,604	03/16/2021	04/15/2026
461127-E*-9	INTERTEK FINANCE PLC C-SR-UNSEC		D		2.A	15,000,000	107.3070	16,096,050	15,000,000	15,000,000					4.050	4.050	AO	148,500	607,500	10/03/2014	10/03/2026
46115H-BB-2	INTESA SANPAOLO SPA SR UNSEC		D		2.A FE	34,925,100	106.0800	37,127,858	35,000,000	34,955,002		7,152			3.875	3.901	JJ	629,149	1,356,250	07/10/2017	07/14/2027
46115H-BD-8	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	2,480,350	105.7000	2,642,509	2,500,000	2,487,242		1,839			3.875	3.971	JJ	45,477	83,603	01/05/2018	01/12/2028
46128M-AF-8	INVERSIONES CMPC CI CO.GUARNT		D	1	2.C FE	9,971,362	103.2200	10,322,000	10,000,000	9,994,816		3,209			4.375	4.410	MN	55,903	437,500	05/09/2013	05/15/2023
46128M-AG-6	INVERSIONES CMPC SA CO.GUARNT		D	1	2.C FE	9,978,896	106.6250	10,662,500	10,000,000	9,993,276		2,276			4.750	4.777	MS	139,861	475,000	09/11/2014	09/15/2024
46128M-AJ-0	INVERSIONES CMPC SA CO.GUARNT		D		2.C FE	33,265,298	110.2500	36,658,125	33,250,000	33,278,432		(5,044)			4.375	4.356	AO	351,549	1,454,688	10/31/2019	04/04/2027
46128M-AN-1	INVERSIONES CMPC SA SERIES 144A		D	1	2.C FE	7,787,130	104.2500	8,131,500	7,800,000	7,789,288		1,117			3.850	3.870	JJ	140,140	300,300	01/08/2020	01/13/2030
46128M-AQ-4	INVERSIONES CMPC SA SERIES 144A		D	1	2.C FE	11,118,576	98.0010	10,976,112	11,200,000	11,123,785		5,209			3.000	3.085	AO	79,333	168,000	03/31/2021	04/06/2031
46131N-AD-6	INVERSIONES CMPC CI CO.GUARNT		D	1	2.C FE	23,168,791	100.2500	23,545,718	23,487,000	23,471,496		48,219			4.500	4.716	AO	193,768	1,056,915	11/18/2015	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC CO.GUARNT		D	1	2.A FE	59,334,007	102.2690	61,104,574	59,749,000	59,702,943		48,909			3.125	3.211	MN	160,783	1,867,156	06/19/2013	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT		D	1	2.A FE	13,899,760	105.5820	14,781,470	14,000,000	13,976,536		10,607			4.000	4.085	JJ	234,889	560,000	11/06/2013	01/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46132F-AD-2	INVESCO FINANCE PLC		D		2.A FE	5,410,200	108.1120	5,405,598	5,000,000	5,300,258		(70,373)			3.750	2.188	JJ	86,458	187,500	06/03/2020	01/15/2026
465077-AK-1	ISRAEL ELECTRIC CORP LTD SR SEC		D	1	2.B FE	14,854,650	108.4880	16,273,200	15,000,000	14,950,673		15,627			5.000	5.125	MN	102,083	750,000	11/05/2014	11/12/2024
465077-AL-9	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.B FE	35,687,635	109.7900	39,579,295	36,050,000	35,802,867		31,556			4.250	4.370	FA	583,059	1,532,125	02/12/2018	08/14/2028
46507M-AE-2	ISRAEL ELECTRIC CORP LTD SR SEC		D	1	2.B FE	15,000,000	107.9000	16,185,000	15,000,000	15,000,000					6.875	6.875	JD	28,646	902,344	06/18/2013	06/21/2023
46507V-AB-8	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.B FE	13,671,870	127.0000	19,050,000	15,000,000	14,396,522		74,242			7.750	8.625	JD	51,667	1,162,500	05/22/2003	12/15/2027
46507W-AB-6	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.B FE	9,792,551	127.0000	10,795,000	8,500,000	9,037,396		(71,974)			7.750	6.454	JD	29,278	658,750	08/10/2005	12/15/2027
47032F-AB-5	JAMES HARDIE INTL FIN CO.GUARNT		D	1	3.A FE	23,650,500	104.0000	24,388,000	23,450,000	23,546,093		(26,671)			5.000	4.863	JJ	540,653	1,172,500	07/18/2018	01/15/2028
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A		D	1	3.B FE	3,600,000	103.5440	3,727,584	3,600,000	3,600,000					4.375	4.375	JJ	105,875		04/22/2021	01/15/2029
47837R-AA-8	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	24,043,750	95.7040	23,926,026	25,000,000	24,065,332		21,582			1.750	2.225	MS	128,819		10/08/2021	09/15/2030
47837R-AD-2	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	39,501,100	96.8360	38,734,306	40,000,000	39,513,113		12,013			2.000	2.139	MS	233,333		09/30/2021	09/16/2031
479142-D#-5	JOHNSON MATTHEY PLC SR-UNSEC		B		1.G	29,015,492	103.3250	32,166,777	31,131,650	31,131,650				(320,850)	2.540	2.540	JD	26,358	790,715	12/19/2018	12/19/2025
479142-E#-4	JOHNSON MATTHEY PLC SR-UNSEC		D		1.G	30,000,000	110.0900	33,027,000	30,000,000	30,000,000					3.970	3.970	AO	248,125	1,191,000	04/16/2020	04/16/2027
479142-E@-6	JOHNSON MATTHEY PLC SR-UNSEC		D		1.G	35,000,000	106.9020	37,415,700	35,000,000	35,000,000					3.790	3.790	AO	276,354	1,326,500	04/16/2020	04/16/2025
48126P-AA-0	KAZMUNAYGAS NATIONAL CO SERIES 144A		D		2.C FE	2,500,000	103.5940	2,589,840	2,500,000	2,500,000					3.500	3.500	AO	18,715	87,500	10/06/2020	04/14/2033
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.C FE	19,804,000	110.3820	22,076,400	20,000,000	19,884,565		18,684			4.750	4.875	AO	190,000	950,000	04/11/2017	04/19/2027
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.C FE	9,600,000	116.5500	11,188,800	9,600,000	9,600,000					5.375	5.375	AO	96,033	516,000	04/17/2018	04/24/2030
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.C FE	5,222,514	131.2000	6,920,821	5,275,000	5,224,850		688			6.375	6.450	AO	62,586	336,281	04/17/2018	10/24/2048
48668N-AA-9	KAZTRANSGAS JSC CO.GUARNT		D		2.C FE	18,862,011	108.7500	20,553,750	18,900,000	18,876,236		3,573			4.375	4.400	MS	218,203	826,875	09/19/2017	09/26/2027
49835L-AA-9	KLABIN FINANCE SA CO.GUARNT		D	1	3.A FE	12,325,000	106.8760	13,252,624	12,400,000	12,376,806		8,297			5.250	5.330	JJ	298,375	651,000	09/11/2014	07/16/2024
49836A-AA-2	KLABIN AUSTRIA GMBH CO.GUARNT		D	2	3.A FE	5,180,500	108.8750	5,661,500	5,200,000	5,184,803		1,644			5.750	5.800	AO	73,089	299,000	03/27/2019	04/03/2029
49836A-AB-0	KLABIN AUSTRIA GMBH SERIES 144A		D	1	3.A FE	1,171,500	115.1260	1,266,386	1,100,000	1,170,289		(961)			7.000	6.493	AO	18,822	77,000	07/28/2020	04/03/2049
49989A-AB-5	KOC HOLDING AS SR UNSEC		D	1	4.B FE	8,624,810	100.0620	8,705,429	8,700,000	8,685,035		11,759			5.250	5.400	MS	134,488	456,750	04/21/2016	03/15/2023
50050G-AN-8	KOOKMIN BANK SERIES 144A		D		2.A FE	7,925,610	97.9690	7,837,507	8,000,000	7,930,371		4,702			2.500	2.611	MN	31,667	137,500	05/04/2021	11/04/2030
500630-BX-5	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	8,248,214	101.4400	8,470,240	8,350,000	8,341,820		11,414			3.000	3.143	MS	74,454	250,500	09/05/2012	09/14/2022
500630-CG-1	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	19,971,400	107.1050	21,420,904	20,000,000	19,988,273		2,924			3.375	3.392	MS	196,875	675,000	09/09/2015	09/16/2025
500631-AH-9	KOREA ELECTRIC POWER SR UNSEC		D		1.C FE	14,165,800	123.5890	18,538,419	15,000,000	14,702,108		46,614			7.000	7.477	FA	437,500	1,050,000	05/12/1999	02/01/2027
50063A-AA-4	KOREA ELECTRIC POWER BANK GTD.		D		1.C FE	869,300	124.4640	1,244,637	1,000,000	948,911		7,038			6.750	7.899	FA	28,125	67,500	02/09/1998	08/01/2027
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO SR UNSEC		D		1.C FE	13,188,110	101.4920	14,168,283	13,960,000	13,890,503		94,391			3.000	3.715	MS	118,660	418,800	06/21/2013	09/19/2022
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO SR UNSEC		D		1.C FE	3,652,142	104.1660	3,828,085	3,675,000	3,667,368		4,642			3.750	3.888	JJ	59,719	137,813	07/18/2018	07/25/2023
5006EP-AJ-0	KOREA EAST-WEST POWER CO SR UNSEC		D		1.C FE	2,761,292	104.2520	2,893,000	2,775,000	2,770,462		2,787			3.875	3.985	JJ	48,389	107,531	07/12/2018	07/19/2023
50177W-A*-2	LBC TANK TERMINALS HOLDINGS NE		C		2.C PL	31,333,333	99.5680	31,197,973	31,333,333	31,333,333					4.680	4.680	AO	260,693		10/25/2021	10/27/2029
50201D-AA-1	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	9,528,750	105.0000	9,450,000	9,000,000	9,486,668		(42,082)			6.750	3.958	AO	128,250		10/25/2021	10/15/2027
50201D-AD-5	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	12,823,750	100.5000	12,738,375	12,675,000	12,813,651		(10,099)			5.125	4.851	JJ	299,535	125,936	08/13/2021	07/15/2029
50247V-AA-7	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	4,294,467	104.4730	4,546,653	4,352,000	4,341,537		6,457			4.000	4.163	JJ	80,270	174,080	07/11/2013	07/15/2023
50247V-AB-5	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	9,215,380	128.7230	12,228,691	9,500,000	9,256,145		5,843			5.250	5.454	JJ	229,979	498,750	07/11/2013	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	29,649,300	123.5210	37,056,267	30,000,000	29,699,100		7,322			4.875	4.950	MS	430,625	1,462,500	02/25/2014	03/15/2044
526250-AB-1	LENOVO GROUP LTD SERIES 144A		D	1	2.C FE	11,785,873	100.8020	11,784,781	11,691,000	11,785,623		(250)			3.421	3.311	MN	65,547	256,575	12/21/2021	11/02/2030
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC		D		2.B FE	9,453,172	105.5000	9,973,096	9,453,172	9,453,172					4.350	4.374	JAJO	98,234	411,213	07/18/2019	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC		D		2.C FE	10,986,502	108.1660	11,883,622	10,986,502	10,986,502					4.737	4.765	JAJO	117,097	520,431	03/11/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC		D		2.C FE	8,661,448	108.3430	9,384,053	8,661,448	8,661,448					4.737	4.765	JAJO	92,316	410,293	03/11/2019	04/10/2033
536576-AD-3	LISTRINDO CAPITAL BV CO.GUARNT		D	1	3.A FE	16,194,395	101.9000	17,335,228	17,012,000	16,449,548		96,256			4.950	5.737	MS	250,289	842,094	03/25/2020	09/14/2026
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.F FE	50,000,000	106.8010	53,400,425	50,000,000	50,000,000					3.574	3.574	MN	268,050	1,787,000	10/31/2017	11/07/2028
549876-AL-4	LUKOIL INTL FINANCE BV CO.GUARNT		D		2.B FE	17,125,000	106.8280	18,294,295	17,125,000	17,125,000					4.750	4.750	MN	133,313	813,438	10/26/2016	11/02/2026
54988L-AB-2	LUKOIL SECURITIES BV SERIES 144A		D		2.B FE	21,253,200	101.8300	21,384,300	21,000,000	21,228,363		(23,865)			3.875	3.718	MN	124,323	813,750	12/15/2020	05/06/2030
552081-AK-7	LYONDELLBASELL IND NV SR UNSEC		D	1	2.B FE	56,961,000	108.6410	61,883,084	56,961,000	56,961,000					5.750	5.749	AO	691,443	3,275,258	03/26/2012	04/15/2024
552081-AM-3	LYONDELLBASELL IND NV SR UNSEC		D	1	2.B FE	10,671,301	121.9180	13,228,099	10,850,000	10,683,461		2,056			4.625	4.717	FA	174,240	501,813	02/26/2015	02/26/2055
55300R-AB-7	MGM CHINA HOLDINGS LTD SR UNSEC		D	2	4.A FE	2,943,438	100.2500	2,932,313	2,925,000	2,934,372		(3,604)			5.875	5.728	MN	21,958	171,844	05/09/2019	05/15/2026
55377X-AA-4	MTN MAURITIUS INVSTMENTS CO.GUARNT		D		3.C FE	27,302,700	104.3500	29,218,000	28,000,000	27,733,495		82,700			4.755	5.113	MN	184,917	1,331,540	02/24/2016	11/11/2024
55377X-AB-2	MTN MAURITIUS INVSTMENTS CO.GUARNT		D	1	3.C FE	22,760,500	111.5540	25,378,535	22,750,000	22,756,962		(1,209)			6.500	6.492	AO	320,396	1,478,750	06/28/2018	10/13/2026
556079-AD-3	MACQUARIE BANK LTD SERIES 144A		D	2	2.B FE	15,000,000	98.5830	14,787,395	15,000,000	15,000,000					3.052	3.052	MS	150,057	228,900	02/23/2021	03/03/2036
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A		D	2	1.G FE	52,082,003	99.7340	51,572,574	51,710,000	52,069,004		(12,999)			2.691	2.608	JD	30,923	695,758	08/27/2021	06/23/2032
55608J-AK-4	MACQUARIE GROUP LTD SR UNSEC		D	1	1.G FE	25,250,000	107.4210	27,123,800	25,250,000	25,250,000					3.763	3.763	MN	87,098	950,158	11/20/2017	11/28/2028
55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC		D	2	1.G FE	20,000,000	115.5340	23,106,737	20,000,000	20,000,000					5.033	5.033	JJ	464,154	1,006,600	10/04/2018	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.G FE	25,000,000	99.6970	24,924,371	25,000,000	25,000,000					2.871	2.659	JJ	153,519		10/06/2021	01/14/2033
55608P-BC-7	MACQUARIE BANK LTD SERIES 144A		D		1.F FE	19,992,000	101.1950	20,238,934	20,000,000	19,997,843		2,678			2.100	2.114	AO	86,333	420,000	10/08/2019	10/17/2022
56068T-AD-9	MAJAPAHIT HOLDING BV CO.GUARNT		D		2.B FE	675,000	140.6070	2,109,105	1,500,000	728,688		9,399			7.875	17.674	JD	984	118,125	12/31/2008	06/29/2037
59284B-AE-8	MEXICHEM SAB DE CV CO.GUARNT		D	1	2.C FE	14,673,350	122.8750	18,431,250	15,000,000	14,706,949		5,803			5.875	6.033	MS	254,583	881,250	06/08/2015	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CO.GUARNT		D	1	2.C FE	4,760,928	106.9010	5,131,248	4,800,000	4,775,606		3,688			4.000	4.100	AO	46,400	192,000	09/27/2017	10/04/2027
59284M-AA-2	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	3,497,511	105.8750	3,697,155	3,492,000	3,494,429		(845)			4.250	4.228	AO	24,735	148,410	09/23/2016	10/31/2026
59284M-AB-0	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	7,670,873	99.8500	7,664,486	7,676,000	7,673,702		362			5.500	5.501	AO	70,363	312,180	12/13/2021	10/31/2046
59284M-AC-8	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	14,094,224	103.6000	14,528,864	14,024,000	14,097,658		(10,876)			3.875	3.775	AO	92,081	543,430	12/15/2020	04/30/2028
59284M-AD-6	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	15,826,256	100.1470	15,748,116	15,725,000	15,828,356		527			5.500	5.451	JJ	362,767	397,375	10/12/2021	07/31/2047
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A		D		3.A FE	8,103,786	93.2510	7,595,294	8,145,000	8,111,379		7,593			4.875	5.030	JAJO	83,826	292,287	01/12/2021	01/15/2028
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC		D	1	3.B FE	9,630,000	103.5600	9,972,828	9,630,000	9,630,000					5.125	5.125	JJ	227,576	493,538	09/13/2017	01/15/2028
600814-AP-2	MILLICOM INTL CELLULAR SR UNSEC		D	2	3.B FE	0	0.0000								6.625	0.000	AO		60,907	10/11/2018	10/15/2026
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC		D	2	3.B FE	3,195,000	108.7200	3,473,604	3,195,000	3,195,000					6.250	6.250	MS	53,250	199,688	03/14/2019	03/25/2029
600814-AR-8	MILLICON INTL CELLULAR SERIES 144A		D	1	3.B FE	9,421,211	100.7510	9,299,317	9,230,000	9,395,331		(23,402)			4.500	4.174	AO	73,840	321,750	09/21/2021	04/27/2031
602736-AA-8	MINEJESA CAPITAL BV SR SEC		D		2.C FE	12,964,500	102.5760	12,847,644	12,525,000	12,899,482		(62,907)			4.625	3.983	FA	226,885	556,156	03/10/2021	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV SR SEC		D		2.C FE	8,000,000	104.5000	8,360,000	8,000,000	8,000,000					5.625	5.625	FA	176,250	450,000	08/03/2017	08/10/2037
606822-AN-4	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,500,000	108.3760	2,709,400	2,500,000	2,500,000					3.677	3.677	FA	32,940	91,925	02/15/2017	02/22/2027
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	110.8930	3,326,778	3,000,000	3,000,000					3.961	3.961	MS	39,280	118,830	02/26/2018	03/02/2028
606822-BE-3	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	15,000,000	118.2140	17,732,130	15,000,000	15,000,000					4.153	4.153	MS	197,268	622,950	02/26/2019	03/07/2039
606822-BK-9	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	30,150,000	113.3640	34,179,355	30,150,000	30,150,000					3.751	3.751	JJ	512,058	1,130,927	07/11/2019	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,000,000	105.6370	2,112,743	2,000,000	2,000,000					3.195	3.195	JJ	28,933	63,900	07/11/2019	07/18/2029
606822-BU-7	MITSUBISHI UFJ FIN GRP		D		1.G FE	50,350,000	97.1250	48,902,351	50,350,000	50,350,000					2.048	2.048	JJ	469,754	1,031,168	07/13/2020	07/17/2030
606822-BX-1	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	25,500,000	98.5990	25,142,716	25,500,000	25,500,000					2.309	2.308	JJ	263,322		07/12/2021	07/20/2032
606822-CB-8	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	20,250,000	100.1240	20,275,011	20,250,000	20,250,000					2.494	2.494	AO	109,424		10/05/2021	10/13/2032
60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	39,600,000	111.6050	44,195,673	39,600,000	39,600,000					4.254	4.254	MS	514,734	1,684,584	09/05/2018	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	35,000,000	104.8540	36,698,883	35,000,000	35,000,000					3.153	3.153	JJ	505,794	1,103,550	07/09/2019	07/16/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP		D	2	1.G FE	50,000,000	97.7680	48,884,204	50,000,000	50,000,000					2.201	2.164	JJ	525,794	1,100,500	07/06/2020	07/10/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP		D		2.A FE	14,300,000	97.4640	13,937,418	14,300,000	14,300,000					2.564	2.564	MS	109,996		09/08/2021	09/13/2031
60688Q-AD-7	MIZUHO BANK LTD CO.GUARNT		D		1.F FE	43,672,104	101.8430	44,607,292	43,800,000	43,788,457		14,223			2.950	2.984	AO	265,598	1,292,100	10/10/2012	10/17/2022
60688Q-AS-4	MIZUHO BANK LTD CO.GUARNT		D		1.F FE	8,993,970	103.1530	9,283,752	9,000,000	8,999,149		673			3.500	3.508	MS	87,500	315,000	03/14/2013	03/21/2023
62854A-AN-4	MYLAN NV CO.GUARNT		D	1	2.C FE	75,118,628	107.8190	79,613,346	73,840,000	74,475,046		(139,974)			3.950	3.724	JD	129,630	2,916,680	02/01/2017	06/15/2026
62856R-AD-7	MYRIAD INTL HOLDINGS BV CO.GUARNT		D	1	2.C FE	4,918,750	111.6080	5,580,400	5,000,000	4,946,041		8,287			4.850	5.077	JJ	117,882	242,500	06/28/2018	07/06/2027
62877P-AA-2	NBK SPC LTD CO.GUARNT		D		1.E FE	9,949,100	100.7400	10,074,000	10,000,000	9,995,537		10,641			2.750	2.860	MN	23,681	275,000	05/22/2017	05/30/2022
62878U-2B-7	NBN CO LTD SERIES 144A		D	1	1.E FE	43,977,120	100.4020	44,176,841	44,000,000	43,978,449		1,329			2.625	2.631	MN	179,667	577,500	04/26/2021	05/05/2031
62944B-BG-8	BNG BANK NV SR UNSEC		D		1.A FE	16,734,648	104.3550	17,531,640	16,800,000	16,770,604		6,566			2.375	2.419	MS	116,375	399,000	03/08/2016	03/16/2026
62947Q-AV-0	NXP BV/NXP FUNDING LLC CO.GUARNT		D	1	2.B FE	12,100,000	104.6540	12,663,092	12,100,000	12,100,000					4.625	4.625	JD	46,635	559,625	05/18/2016	06/01/2023
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO.GUARNT		D	2	2.B FE	20,144,400	112.9910	22,598,217	20,000,000	20,087,845		(19,258)			5.350	5.228	MS	356,667	1,070,000	12/12/2018	03/01/2026
62947Q-AZ-1	NXP BV/NXP FUNDING LLC CO.GUARNT		D	2	2.B FE	5,898,289	107.4210	6,337,816	5,900,000	5,899,051		406			4.875	4.883	MS	95,875	287,625	12/03/2018	03/01/2024
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO.GUARNT		D	2	2.B FE	9,996,400	107.9240	10,792,418	10,000,000	9,997,595		485			3.875	3.881	JD	13,993	387,500	06/11/2019	06/18/2026
62954H-AB-4	NXP BV/NXP FDG/NXP USA CO.GUARNT		D	2	2.B FE	9,965,400	112.0330	11,203,311	10,000,000	9,972,830		3,024			4.300	4.343	JD	15,528	430,000	06/11/2019	06/18/2029
62954H-AC-2	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	4,690,647	105.1620	4,942,632	4,700,000	4,692,694		1,239			3.150	3.182	MN	24,675	148,050	04/29/2020	05/01/2027
62954H-AD-0	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	3,316,621	106.5710	3,543,488	3,325,000	3,317,829		732			3.400	3.430	MN	18,842	113,050	04/29/2020	05/01/2030
62954H-AE-8	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	4,696,052	103.3080	4,855,466	4,700,000	4,697,311		761			2.700	2.718	MN	21,150	126,900	04/29/2020	05/01/2025
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	34,911,173	103.3560	35,787,171	34,625,000	34,909,391		(1,781)			3.250	3.191	MN	156,293	562,656	10/19/2021	05/11/2041
62954H-AG-3	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	4,966,300	100.2550	5,012,766	5,000,000	4,966,954		654			2.500	2.580	MN	17,361	62,500	10/19/2021	05/11/2031
62983P-AA-3	NAKILAT INC SR SEC		D	1	1.E FE	9,475,200	122.5000	11,607,120	9,475,200	9,475,200					6.067	6.067	JD	1,597	574,860	12/07/2006	12/31/2033
62983P-AB-1	NAKILAT INC SECURED		D	1	1.F FE	6,830,000	123.0400	8,403,632	6,830,000	6,830,000					6.267	6.266	JD	1,189	428,036	12/07/2006	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD		D	2	2.A FE	75,000,000	106.0340	79,525,702	75,000,000	75,000,000					3.933	3.933	FA	1,220,869	2,949,750	07/29/2019	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	55,215,100	95.7980	52,976,401	55,300,000	55,225,285		9,177			2.332	2.349	FA	465,687	1,289,596	11/13/2020	08/21/2030
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	82,850,000	93.8200	77,729,766	82,850,000	82,850,000					2.648	2.648	JJ	1,017,711	1,096,934	01/05/2021	01/14/2041
632525-AY-7	NATIONAL AUSTRALIA BANK SERIES 144A		D		1.G FE	5,068,200	100.2900	5,014,518	5,000,000	5,066,786		(1,414)			2.990	2.827	MN	16,611	74,750	09/30/2021	05/21/2031
63250D-DJ-7	NATIONAL AUSTRALIA BANK SR UNSEC		D		1.D FE	26,973,000	108.2790	29,235,450	27,000,000	26,985,263		2,638			3.500	3.512	JJ	448,875	945,000	01/04/2017	01/10/2027
636203-AA-9	NATIONAL GAS CO SR UNSEC		D	1	3.B FE	23,001,070	102.6260	23,296,102	22,700,000	22,931,075		(10,642)			6.050	5.941	JJ	633,267	1,373,350	03/13/2014	01/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63883K-AB-1	NATURA COSMETICOS SA SERIES 144A		D	1	3.B FE	4,625,000	98.1250	4,538,281	4,625,000	4,625,000					4.125	4.125	MN	30,737	95,391	04/26/2021	05/03/2028
64045D-AC-8	NEMAK SAB DE CV SERIES 144A		D	1	3.A FE	7,000,000	97.5000	6,825,000	7,000,000	7,000,000					3.625	3.625	JD	2,115	126,875	06/23/2021	06/28/2031
656531-AC-4	EQUINOR ASA CO.GUARNT		D		1.D FE	31,584,608	109.6300	34,390,866	31,370,000	31,391,069		(13,368)			7.750	7.700	JD	108,052	2,431,175	10/09/2001	06/15/2023
656531-AG-5	EQUINOR ASA CO.GUARNT		D	1	1.D FE	46,303,992	124.4230	58,478,928	47,000,000	46,719,839		35,817			6.800	6.922	JJ	1,473,711	3,196,000	08/05/2002	01/15/2028
656531-AM-2	EQUINOR ASA CO.GUARNT		D		1.D FE	20,275,023	127.5710	25,833,170	20,250,000	20,245,571		(1,587)			7.250	7.246	MS	399,656	1,468,125	05/07/2009	09/23/2027
67091G-AE-3	OCI NV SERIES 144A		D	1	3.A FE	9,575,000	103.7500	9,934,063	9,575,000	9,575,000					4.625	4.625	AO	93,489	457,961	09/30/2020	10/15/2025
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	21,792,980	106.9660	23,532,520	22,000,000	21,941,242		23,129			5.625	5.750	AO	226,875	1,237,500	04/16/2014	04/25/2024
67091T-AB-1	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	522,969	116.0750	580,373	500,000	520,958		(409)			6.875	6.516	AO	6,302	34,375	04/21/2016	04/25/2044
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	23,318,374	105.4860	25,211,154	23,900,000	23,636,206		60,839			4.500	4.818	AO	206,138	1,075,500	06/02/2017	10/22/2025
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	9,532,814	97.0400	9,388,620	9,675,000	9,534,351		1,538			3.750	3.935	JD	8,063	87,656	12/21/2021	06/23/2031
67091T-AE-5	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	16,573,898	94.3220	16,260,101	17,239,000	16,574,964		1,066			5.125	5.387	JD	19,633	256,250	12/22/2021	06/23/2051
67576G-AC-1	ODBRCHT OFFSHRE DRILL FIN SR SEC		D	1	5.A FE	1,088,640	98.1250	1,241,274	1,264,992	1,223,256		28,329			6.720	13.373	MJSD	7,084	85,008	01/08/2018	12/01/2022
67576G-AD-9	ODBRCHT OFFSHRE DRILL FIN SR SEC		D	1	6. *	6,541,776	19.4970	4,828,900	24,767,401	4,828,900	831,957		785,073		7.720	33.789	MJSD	159,337	1,022,684	12/01/2021	12/01/2026
67576J-AB-7	ODEBRECHT OIL & FINANCE CO.GUARNT		D		6. *	893	0.6500	19,816	3,048,589	19,816	18,923				0.000	0.000	JD			01/08/2018	01/01/9999
68217J-AA-2	OMGRID FUNDING LTD CO.GUARNT		D		3.C FE	7,600,000	102.7620	7,809,912	7,600,000	7,600,000					5.196	5.198	FA	148,086	394,896	05/09/2017	05/16/2027
68341P-AA-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.G FE	4,948,200	108.2660	5,413,300	5,000,000	4,974,367		5,154			3.750	3.876	JD	4,688	187,500	06/15/2016	06/22/2026
69033C-AC-3	OVERSEA-CHINESE BANKING SUBORD		D		1.F FE	22,910,910	106.3820	24,467,929	23,000,000	22,975,069		9,303			4.250	4.297	JD	32,583	977,500	12/19/2014	06/19/2024
692733-AA-6	OZTEL HOLDINGS SPC LTD SR SEC		D		3.C FE	2,372,136	103.6100	2,486,635	2,400,000	2,389,841		5,176			5.625	5.875	AO	25,125	135,000	04/17/2018	10/24/2023
692733-AB-4	OZTEL HOLDINGS SPC LTD SR SEC		D		3.C FE	8,386,002	108.9160	9,148,944	8,400,000	8,395,808		318			6.625	6.633	AO	103,571	556,500	07/18/2019	04/24/2028
69342N-AA-9	PKO BNK POLSKI -PKO FIN SR UNSEC		D		1.G FE	44,597,868	102.4860	45,427,008	44,325,000	44,353,197		(37,262)			4.630	4.540	MS	541,565	2,052,248	09/11/2014	09/26/2022
693483-AD-1	POSCO SR UNSEC		D		2.A FE	6,640,357	104.1100	6,949,363	6,675,000	6,663,256		7,036			4.000	4.116	FA	111,250	267,000	07/25/2018	08/01/2023
69367C-AB-1	PTT PCL SR UNSEC		D		2.A FE	11,488,990	125.6400	15,076,817	12,000,000	11,655,979		15,719			5.875	6.190	FA	289,833	705,000	12/08/2005	08/03/2035
69367P-AA-4	PERUSAHAAN GAS NEGARA SR UNSEC		D		2.C FE	37,713,700	108.0060	41,042,138	38,000,000	37,909,049		34,930			5.125	5.233	MN	243,438	1,947,500	11/12/2015	05/16/2024
69369E-AE-9	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	12,472,500	103.9430	13,096,846	12,600,000	12,575,352		16,819			4.300	4.447	MN	61,705	541,800	12/12/2014	05/20/2023
69369E-AF-6	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	26,091,250	118.2060	32,654,327	27,625,000	26,263,018		28,500			5.625	6.031	MN	176,973	1,553,906	08/24/2015	05/20/2043
69370N-AA-4	PT PELABUHAN INDO II SR UNSEC		D		2.C FE	14,411,150	118.0910	17,713,650	15,000,000	14,470,836		10,486			5.375	5.647	MN	125,417	806,250	05/13/2015	05/05/2045
69370N-AB-2	PT PELABUHAN INDO II SR UNSEC		D		2.C FE	9,622,500	107.0000	10,700,000	10,000,000	9,831,754		45,383			4.250	4.801	MN	66,111	425,000	12/08/2016	05/05/2025
69370P-AA-9	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	14,050,000	130.5720	19,585,771	15,000,000	14,129,008		15,240			6.450	6.961	MN	83,313	967,500	11/09/2015	05/30/2044
69370P-AF-8	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	13,750,000	101.9250	14,014,735	13,750,000	13,750,000					3.100	3.099	JJ	189,444	426,250	01/13/2020	01/21/2030
69370P-AL-5	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	5,712,000	95.3680	5,722,097	6,000,000	5,729,523		17,523			2.300	2.866	FA	54,433	69,000	04/26/2021	02/09/2031
69370T-AA-1	PELABUHAN INDONESIA III SR UNSEC		D		2.C FE	7,415,495	107.8780	8,036,911	7,450,000	7,438,794		3,722			4.875	4.934	AO	90,797	363,188	09/26/2014	10/01/2024
69370T-AB-9	PELABUHAN INDONESIA III SR UNSEC		D		2.C FE	4,895,000	103.9500	5,197,500	5,000,000	4,965,603		24,349			4.500	5.040	MN	36,875	225,000	12/18/2018	05/02/2023
69371E-AA-3	SAKA ENERGI INDONESIA PT SR UNSEC		D		4.B FE	13,250,000	97.0430	12,858,198	13,250,000	13,250,000					4.450	4.450	MN	91,719	589,625	04/26/2017	05/05/2024
69371M-AF-4	PTTEP TREASURY CENTER CO SERIES 144A		D	1	2.A FE	3,775,000	101.7850	3,842,396	3,775,000	3,775,000					2.587	2.585	JD	5,697	97,659	06/04/2020	06/10/2027
706451-BG-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	40,393,666	96.0800	38,671,999	40,250,000	40,364,764		(6,957)			6.625	6.588	JD	118,514	2,666,563	04/21/2016	06/15/2035
706451-BR-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	9,413,668	91.5000	8,669,625	9,475,000	9,426,204		1,382			6.625	6.675	JD	27,899	627,719	11/20/2008	06/15/2038
714264-AK-4	PERNOD RICARD SA SR UNSEC		D	1	2.A FE	12,330,000	135.4070	16,925,839	12,500,000	12,359,497		3,732			5.500	5.594	JJ	317,014	687,500	01/05/2012	01/15/2042
714264-AM-0	PERNOD RICARD SA SR UNSEC		D	1	2.A FE	13,200,926	106.8120	14,179,257	13,275,000	13,239,140		7,391			3.250	3.316	JD	27,564	431,438	06/01/2016	06/08/2026
715604-AA-2	PERU LNG SRL SR UNSEC		D		4.C FE	12,000,000	86.5000	10,380,000	12,000,000	12,000,000					5.375	5.375	MS	177,375	645,000	03/15/2018	03/22/2030
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	52,326,967	112.0570	58,605,811	52,300,000	52,366,249		(3,353)			5.250	5.237	AO	511,015	2,745,750	12/15/2017	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,964,148	106.7040	6,428,916	6,025,000	5,989,174		5,824			4.125	4.250	MN	31,757	248,531	05/08/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	18,323,604	111.6520	20,767,272	18,600,000	18,343,367		4,686			5.250	5.350	MN	124,775	976,500	05/08/2017	05/15/2047
71568P-AE-9	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,952,235	114.5500	6,844,363	5,975,000	5,959,082		2,030			5.450	5.500	MN	36,182	325,638	05/15/2018	05/21/2028
71568P-AF-6	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,932,300	123.3850	12,338,500	10,000,000	9,935,488		953			6.150	6.200	MN	68,333	615,000	05/15/2018	05/21/2048
71568P-AG-4	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,900,400	114.7070	11,470,700	10,000,000	9,927,638		8,181			5.375	5.500	JJ	232,917	537,500	10/18/2018	01/25/2029
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	10,336,040	105.7630	10,999,352	10,400,000	10,349,518		5,643			3.875	3.950	JJ	183,589	403,000	07/10/2019	07/17/2029
71568P-AK-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	2,717,935	107.1250	2,945,938	2,750,000	2,719,162		517			4.875	4.950	JJ	61,073	134,063	07/10/2019	07/17/2049
71645W-AQ-4	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.C FE	5,788,978	109.6180	6,445,538	5,880,000	5,805,332		2,016			6.875	7.000	JJ	180,790	404,250	10/23/2009	01/20/2040
71645W-AS-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.C FE	4,964,400	108.3750	5,418,750	5,000,000	4,970,354		743			6.750	6.806	JJ	144,375	337,500	01/20/2011	01/27/2041
71647N-AA-7	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.C FE	3,710,000	98.0000	4,900,000	5,000,000	3,800,745		20,847			5.625	7.981	MN	32,031	281,250	12/09/2016	05/20/2043
71647N-AK-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.C FE	1,802,378	110.7500	1,938,125	1,750,000	1,798,939		(902)			7.250	7.000	MS	36,653	126,875	05/15/2017	03/17/2044
71647N-AQ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.C FE	11,714,200	121.5000	14,580,000	12,000,000	11,842,200		27,822			8.750	9.118	MN	110,833	1,050,000	07/07/2016	05/23/2026
71647N-AS-8	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.C FE	19,600,000	116.4000	22,814,400	19,600,000	19,600,000					7.375	7.375	JJ	658,506	1,445,500	01/09/2017	01/17/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71647N-AY-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.C FE	6,362,091	109.0000	7,630,000	7,000,000	6,539,395		58,309			5.999	7.363	JJ	179,637	419,930	09/21/2018	01/27/2028
71647N-AZ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.C FE	10,882,384	107.6250	12,592,125	11,700,000	11,090,670		63,883			5.750	6.673	FA	280,313	672,750	06/28/2018	02/01/2029
71647N-BD-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.C FE	3,011,500	106.5000	3,195,000	3,000,000	3,011,500					6.900	6.869	MS	58,650	207,000	05/28/2019	03/19/2049
71654Q-AZ-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	17,058,765	89.7140	15,192,981	16,935,000	17,040,814		(2,739)			6.500	6.443	JD	88,674	1,100,775	09/30/2013	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	8,320,120	83.9840	6,718,680	8,000,000	8,278,903		(6,584)			5.500	5.232	JD	4,889	440,000	03/28/2016	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	5,806,590	86.8500	5,080,725	5,850,000	5,811,581		713			6.375	6.430	JJ	163,678	372,938	01/15/2014	01/23/2045
71654Q-BX-9	PETROLEOS MEXICANOS CO.GUARNT		D	1	3.C FE	4,964,231	82.3280	4,116,400	5,000,000	4,967,805		616			5.625	5.674	JJ	123,438	281,250	03/28/2016	01/23/2046
71654Q-CC-4	PETROLEOS MEXICANOS CO.GUARNT		D		3.C FE	6,549,514	88.7500	5,924,063	6,675,000	6,555,287		1,662			6.750	6.900	MS	125,156	450,563	03/23/2018	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT		D		3.C FE	9,750,000	99.4000	9,691,500	9,750,000	9,750,000					5.350	5.350	FA	201,405	521,625	12/21/2018	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS CO.GUARNT		D		3.C FE	13,025,000	85.6000	11,149,400	13,025,000	13,025,000					6.350	6.350	FA	319,348	827,088	12/18/2018	02/12/2048
716564-AA-7	PETROLEOS DEL PERU SA SR UNSEC		D		2.C FE	18,000,000	104.3440	18,781,920	18,000,000	18,000,000					4.750	4.750	JD	28,500	855,000	06/12/2017	06/19/2032
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD SR UNSEC		D	1	3.C FE	1,156,915	99.9500	1,160,253	1,160,833	1,160,321		290			6.000	6.074	MN	10,254	69,477	08/27/2015	05/08/2022
716708-AF-9	PETROLIAM NASIONAL BHD SR UNSEC		D		1.G FE	5,214,000	126.1780	6,308,913	5,000,000	5,076,081		(12,888)			7.625	7.243	AO	80,486	381,250	03/07/2003	10/15/2026
716743-AB-5	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	5,007,783	102.5980	4,873,405	4,750,000	4,759,440		(23,149)			7.875	7.346	MN	40,523	374,063	12/03/2002	05/22/2022
716743-AJ-8	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	14,670,350	105.9370	15,890,505	15,000,000	14,873,393		36,403			3.500	3.782	MS	150,208	525,000	12/21/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	9,876,700	121.5910	12,159,084	10,000,000	9,892,069		2,570			4.500	4.576	MS	128,750	450,000	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	7,405,200	108.0650	8,104,843	7,500,000	7,418,986		8,217			3.500	3.652	AO	51,042	262,500	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	3,500,000	123.4990	4,322,454	3,500,000	3,500,000					4.550	4.550	AO	30,965	159,250	04/14/2020	04/21/2050
71675C-AB-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	9,902,990	100.2790	10,027,885	10,000,000	9,908,144		5,154			2.480	2.584	JJ	105,400	62,000	04/27/2021	01/28/2032
73928Q-AA-6	POWER FINANCE CORP LTD SR UNSEC		D		2.C FE	6,656,136	117.7760	7,849,794	6,665,000	6,658,312		753			6.150	6.168	JD	28,465	409,898	11/28/2018	12/06/2028
73928Q-AB-4	POWER FINANCE CORP LTD SERIES 144A		D		2.C FE	8,715,432	103.3260	9,092,720	8,800,000	8,728,974		7,103			3.950	4.066	JJ	152,558	347,600	01/15/2020	04/23/2030
74365P-AA-6	PROSUS NV SERIES 144A		D	1	2.C FE	10,975,000	102.9160	11,295,035	10,975,000	10,975,000					3.680	3.679	JJ	179,502	403,880	01/14/2020	01/21/2030
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	55,452,559	106.7360	55,981,001	52,448,000	55,031,886		(281,638)			3.125	2.458	AO	350,564	1,639,000	06/30/2020	04/14/2030
74445P-AC-6	INDONESIA ASAHAN ALUMINI SR UNSEC		D		2.B FE	3,657,525	120.8200	4,530,750	3,750,000	3,680,095		7,733			6.530	6.875	MN	31,290	244,875	11/07/2018	11/15/2028
74733D-A@-9	QIAGEN N.V. B-SR-UNSEC		D	1	2.C	70,000,000	102.1850	71,529,500	70,000,000	70,000,000					3.750	3.750	AO	546,875	2,625,000	10/16/2012	10/16/2022
74735K-2B-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.G FE	24,018,175	110.1640	28,091,922	25,500,000	24,694,093		111,477			3.875	4.469	JJ	414,464	988,125	08/14/2018	01/31/2028
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A		D		1.G FE	7,889,030	100.3750	8,004,906	7,975,000	7,894,576		5,546			2.625	2.749	AO	48,265	104,672	03/31/2021	04/08/2031
74947L-AC-8	REC LIMITED SERIES 144A		D		2.C FE	4,885,104	103.8690	5,089,588	4,900,000	4,892,880		4,872			4.750	4.860	MN	27,154	232,750	05/12/2020	05/19/2023
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1.G FE	4,140,165	103.2410	4,284,515	4,150,000	4,144,807		1,937			2.625	2.676	JJ	48,114	108,938	07/15/2019	07/22/2024
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	19,352,400	106.1100	21,222,056	20,000,000	19,549,445		73,428			3.000	3.455	JD	8,333	600,000	03/29/2019	06/26/2027
759470-AQ-0	RELIANCE INDUSTRIES LTD SR UNSEC		D	1	2.B FE	17,819,640	106.7890	19,221,972	18,000,000	17,936,318		19,013			4.125	4.249	JJ	315,563	742,500	01/21/2015	01/28/2025
759470-AY-3	RELIANCE INDUSTRIES LTD		D		2.B FE	20,006,688	100.4590	20,091,830	20,000,000	20,000,575		(4,658)			5.400	5.375	FA	411,000	1,080,000	08/21/2020	02/14/2022
767201-AL-0	RIO TINTO FIN USA LTD CO.GUARNT		D	1	1.F FE	15,013,700	133.0410	19,956,128	15,000,000	15,010,800		(333)			5.200	5.194	MN	127,833	780,000	10/28/2010	11/02/2040
78081B-AK-9	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	38,264,782	96.7940	37,507,664	38,750,000	38,284,961		20,179			2.200	2.353	MS	281,799	426,250	08/03/2021	09/02/2030
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	40,983,481	99.7120	39,884,712	40,000,000	40,967,671		(15,809)			3.300	3.124	MS	436,333	660,000	08/03/2021	09/02/2040
78081B-AN-3	ROYALTY PHARMA PLC		D	1	2.C FE	9,514,400	94.4660	9,446,588	10,000,000	9,522,328		7,928			2.150	2.715	MS	92,569		10/26/2021	09/02/2031
78392B-AC-1	SK HYNIX INC SERIES 144A		D		2.C FE	4,834,780	96.2360	4,811,818	5,000,000	4,844,573		9,793			2.375	2.766	JJ	53,438	59,375	05/06/2021	01/19/2031
78413H-AA-7	SES SA CO.GUARNT		D	1	2.C FE	69,173,936	102.7440	70,903,879	69,010,000	69,029,682		(15,836)			3.600	3.576	AO	600,387	2,484,360	07/26/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD SR UNSEC		D		1.G FE	20,703,750	124.1700	26,075,629	21,000,000	20,873,289		18,076			6.625	6.756	JJ	622,198	1,391,250	03/27/2008	07/20/2027
78440P-AE-8	SK TELECOM CO LTD SR UNSEC		D		1.G FE	2,248,014	103.5270	2,329,349	2,250,000	2,249,452		408			3.750	3.770	AO	17,578	84,375	04/10/2018	04/16/2023
78462Q-AD-1	SP POWERASSETS LTD SR UNSEC		D		1.B FE	49,877,000	106.6340	53,316,840	50,000,000	49,947,296		12,490			3.250	3.279	MN	167,014	1,625,000	11/17/2015	11/24/2025
78462Q-AE-9	SP POWERASSETS LTD SR UNSEC		D		1.B FE	2,959,050	106.5160	3,195,490	3,000,000	2,974,400		4,014			3.000	3.164	MS	23,750	90,000	01/05/2018	09/26/2027
78467K-A#-4	SSE PLC C-SR		D	1	2.A	30,000,000	100.8500	30,255,000	30,000,000	30,000,000					3.890	3.890	AO	243,125	1,167,000	04/16/2012	04/16/2022
78467K-B*-7	SSE PLC D-SR		D	1	2.A	30,000,000	105.1630	31,548,900	30,000,000	30,000,000					4.010	4.010	AO	250,625	1,203,000	04/16/2012	04/16/2024
78486L-AA-0	SURA ASSET MANAGEMENT CO.GUARNT		D		2.B FE	9,944,900	107.4720	10,747,200	10,000,000	9,967,929		5,282			4.375	4.444	AO	97,222	437,500	04/06/2017	04/11/2027
78520L-AB-6	SABIC CAPITAL II BV CO.GUARNT		D		1.G FE	9,909,750	112.7460	11,246,414	9,975,000	9,927,679		5,836			4.500	4.582	AO	100,997	448,875	10/03/2018	10/10/2028
786584-A#-9	SAFRAN C-SR-UNSEC		D	1	2.A	20,000,000	107.0870	21,417,400	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
786584-A@-1	SAFRAN B-SR-UNSEC		D	1	2.A	55,000,000	100.3850	55,211,750	55,000,000	55,000,000					4.280	4.280	FA	928,522	2,354,000	02/09/2012	02/09/2022
80007R-AE-5	SANDS CHINA LTD SR UNSEC		D	2	2.C FE	11,365,781	107.6420	12,378,830	11,500,000	11,399,644		12,062			5.400	5.558	FA	246,675	621,000	01/23/2019	08/08/2028
80007R-AR-6	SANDS CHINA LTD SERIES 144A		D	1	2.C FE	4,996,350	93.9560	4,697,800	5,000,000	4,996,350					3.250	3.259	FA	44,236		09/09/2021	08/08/2031
803865-AA-2	SASOL FINANCING INT CO.GUARNT		D	1	3.B FE	14,688,937	101.0920	15,163,800	15,000,000	14,949,156		56,099			4.500	4.904	MN	88,125	675,000	11/21/2016	11/14/2022
80414L-2E-4	SAUDI ARABIAN OIL CO SR UNSEC		D		1.F FE	12,473,558	112.7160	14,314,881	12,700,000	12,493,903		7,815			4.250	4.385	AO	112,448	539,750	04/26/2019	04/16/2039
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A		D	2	1.F FE	13,540,335	97.2450	13,322,565	13,700,000	13,552,735		11,802			2.250	2.384	MN	31,681	308,250	04/26/2021	11/24/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80627D-AC-0	IHO VERWALTUNGS GMBH SR SEC		D	1	3.B FE	40,114,933	102.0000	40,637,820	39,841,000	39,879,287		(49,906)			4.750	4.616	MN	241,813	1,892,448	10/25/2016	09/15/2026
806854-AD-7	SCHLUMBERGER INVESTMENT CO.GUARNT		D	1	1.F FE	32,370,526	100.6310	32,629,745	32,425,000	32,421,449		5,968			2.400	2.419	FA	324,250	778,200	07/24/2012	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT CO.GUARNT		D	1	1.F FE	19,932,000	104.4480	20,889,609	20,000,000	19,984,975		7,441			3.650	3.691	JD	60,833	730,000	11/25/2013	12/01/2023
80687P-AA-4	SCHNEIDER ELECTRIC SE SR UNSEC		D	1	1.G FE	57,425,128	101.7560	59,038,557	58,020,000	57,963,860		74,198			2.950	3.084	MS	446,915	1,711,590	01/15/2014	09/27/2022
81013T-AC-5	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	64,970,100	113.7850	73,960,013	65,000,000	64,992,443		2,091			5.810	5.814	MS	1,111,969	3,776,500	03/15/2005	03/15/2025
81725W-AG-8	SENSATA TECHNOLOGIES BV CO.GUARNT		D		3.C FE	32,696,835	105.0000	34,714,050	33,061,000	32,980,187		41,932			4.875	5.019	AO	340,253	1,611,724	12/10/2013	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV CO.GUARNT		D	1	3.C FE	7,546,250	109.9300	8,244,750	7,500,000	7,515,704		(5,000)			5.625	5.544	MN	70,313	421,875	10/08/2014	11/01/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV CO.GUARNT		D	1	3.C FE	20,000,000	108.5000	21,700,000	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	03/19/2015	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A		D	1	3.C FE	7,200,000	102.1250	7,353,000	7,200,000	7,200,000					4.000	4.000	AO	60,800	156,800	03/15/2021	04/15/2029
822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	85,523,950	145.6210	123,777,671	85,000,000	85,398,614		(13,697)			6.375	6.329	JD	240,833	5,418,750	02/05/2009	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.E FE	24,880,000	135.4930	33,873,375	25,000,000	24,906,114		2,926			5.500	5.533	MS	366,667	1,375,000	03/18/2010	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	13,209,560	124.6970	16,584,692	13,300,000	13,223,992		2,023			4.550	4.592	FA	233,655	605,150	08/07/2013	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	15,477,649	106.4250	16,522,501	15,525,000	15,507,350		4,893			3.250	3.286	MN	70,078	504,563	05/06/2015	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	19,833,200	116.6960	23,339,184	20,000,000	19,874,152		6,909			4.125	4.187	MN	114,583	825,000	05/06/2015	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	19,461,195	121.4960	23,691,658	19,500,000	19,466,039		822			4.375	4.387	MN	118,490	853,125	05/06/2015	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	42,102,393	116.2880	49,858,335	42,875,000	42,185,945		16,232			4.000	4.105	MN	242,958	1,715,000	05/05/2016	05/10/2046
822582-CE-0	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,461,650	102.8990	2,572,474	2,500,000	2,463,353		805			3.125	3.205	MN	11,719	78,125	11/04/2019	11/07/2049
82460C-AJ-3	SHINHAN BANK SUBORD		D		2.A FE	10,866,399	106.8370	11,645,192	10,900,000	10,884,389		3,331			3.875	3.912	MS	113,807	422,375	11/15/2016	03/24/2026
82460C-AM-6	SHINHAN BANK SR UNSEC		D		1.E FE	9,273,060	105.1030	9,800,809	9,325,000	9,304,665		10,437			3.875	3.999	MN	56,209	361,344	10/29/2018	11/05/2023
82460C-AN-4	SHINHAN BANK SUBORD		D		2.A FE	12,073,120	110.2120	13,445,822	12,200,000	12,102,367		11,236			4.000	4.128	AO	92,178	488,000	04/15/2019	04/23/2029
82460P-2A-2	SHINHAN FINANCIAL GROUP SUBORD		D	2	2.B FE	8,250,000	102.9270	8,491,462	8,250,000	8,250,000					3.340	3.340	FA	111,751	275,550	07/29/2019	02/05/2030
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2.B FE	99,955,997	106.0670	106,066,504	100,000,000	99,976,071		4,044			3.200	3.205	MS	871,111	3,200,000	10/14/2016	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	75,215,250	119.2120	89,408,861	75,000,000	75,070,613		(13,106)			6.125	6.101	FA	1,709,896	4,593,750	06/27/2008	08/17/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	19,949,200	105.6800	21,136,030	20,000,000	19,980,831		5,242			3.250	3.280	MN	61,389	650,000	05/18/2015	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	29,777,400	125.9660	37,789,667	30,000,000	29,804,744		4,671			4.400	4.445	MN	124,667	1,320,000	05/18/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	69,572,600	108.0780	76,735,305	71,000,000	69,728,486		31,954			3.300	3.407	MS	689,883	2,343,000	10/27/2016	09/15/2046
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.E FE	19,954,600	101.9900	20,397,998	20,000,000	19,955,978		1,378			2.875	2.890	MS	175,694	287,500	03/02/2021	03/11/2041
82655A-AC-7	SIGMA ALIMENTOS SA SR UNSEC		D	1	2.C FE	19,959,400	106.0190	21,203,700	20,000,000	19,980,349		4,060			4.125	4.150	MN	135,208	825,000	04/25/2016	05/02/2026
82650N-AA-0	SIGMA FINANCE NL CO.GUARNT		D	1	2.C FE	9,305,884	111.2500	10,457,500	9,400,000	9,333,168		8,925			4.875	5.009	MS	119,654	458,250	01/23/2019	03/27/2028
82929R-AC-0	SINGAPORE TELECOMMUNICAT SR UNSEC		D	1	1.F FE	68,444,430	143.5560	96,182,318	67,000,000	67,825,875		(55,816)			7.375	7.198	JD	411,771	4,941,250	01/23/2002	12/01/2031
83051G-AK-4	SKANDINAVISKA ENSKILDA SR UNSEC		D		1.D FE	9,991,800	100.5260	10,052,600	10,000,000	9,999,349		2,798			3.050	3.079	MS	81,333	305,000	03/18/2019	03/25/2022
833636-AH-6	SOCIEDAD QUIMICA Y MINER SR UNSEC		D	2	2.A FE	9,923,412	110.2500	10,942,313	9,925,000	9,923,771		140			4.250	4.252	MN	63,272	421,813	05/02/2019	05/07/2029
833636-AJ-2	SOCIEDAD QUIMICA Y MINER SERIES 144A		D	1	2.A FE	14,957,100	107.8760	16,181,400	15,000,000	14,958,539		755			4.250	4.267	JJ	281,563	637,500	01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINER SERIES 144A		D		2.A FE	24,789,450	96.8760	24,219,000	25,000,000	24,790,468		1,018			3.500	3.546	MS	245,486		09/14/2021	09/10/2051
83367T-BJ-7	SOCIETE GENERALE SUBORD		D		2.C FE	12,304,875	106.4150	13,301,896	12,500,000	12,426,308		20,423			4.250	4.445	AO	113,628	531,250	04/08/2015	04/14/2025
83367T-BR-9	SOCIETE GENERALE SUBORD		D		2.C FE	29,886,600	108.6250	32,587,507	30,000,000	29,949,367		11,563			4.750	4.798	MN	146,458	1,425,000	11/17/2015	11/24/2025
83368R-AJ-1	SOCIETE GENERALE SR UNSEC		D		2.B FE	9,974,800	100.0520	10,005,231	10,000,000	9,999,838		5,371			3.250	3.305	JJ	152,569	325,000	01/05/2017	01/12/2022
83368R-AK-8	SOCIETE GENERALE SR UNSEC		D		2.B FE	19,864,800	107.7930	21,558,647	20,000,000	19,925,195		13,145			4.000	4.083	JJ	375,556	800,000	01/05/2017	01/12/2027
83368R-AT-9	SOCIETE GENERALE SR UNSEC		D		2.B FE	29,981,100	105.2100	31,563,056	30,000,000	29,991,095		3,740			3.875	3.889	MS	300,313	1,162,500	03/21/2019	03/28/2024
83368R-BD-3	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	45,773,800	99.7520	45,736,169	45,850,000	45,777,138		3,338			2.889	2.907	JD	80,948	662,303	06/03/2021	06/09/2032
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC		D	1	3.C FE	8,387,000	109.5000	9,183,765	8,387,000	8,387,000					6.750	6.750	AO	105,362	566,123	04/17/2018	04/24/2033
85628U-AF-3	STATE BANK INDIA/LONDON SR UNSEC		D		2.C FE	12,917,310	106.9440	13,902,680	13,000,000	12,977,130		9,177			4.875	4.957	AO	130,271	633,750	04/25/2014	04/17/2024
85628U-AJ-5	STATE BANK INDIA/LONDON SR UNSEC		D		2.C FE	14,108,050	105.3280	14,877,646	14,125,000	14,117,561		3,374			4.375	4.402	JJ	269,503	617,969	01/16/2019	01/24/2024
857004-AC-9	STATE GRID OVERSEAS INV CO.GUARNT		D	1	1.E FE	14,836,500	106.6300	15,994,500	15,000,000	14,955,225		17,773			4.125	4.260	MN	92,813	618,750	04/28/2014	05/07/2024
857006-AG-5	STATE GRID OVERSEAS INV CO.GUARNT		D		1.E FE	11,493,215	107.9300	12,411,943	11,500,000	11,496,086		656			3.500	3.507	MN	63,729	402,500	04/26/2017	05/04/2027
857006-AM-2	STATE GRID OVERSEAS INV CO.GUARNT		D		1.E FE	4,982,250	113.6270	5,681,350	5,000,000	4,987,903		1,630			4.250	4.294	MN	34,826	212,500	04/24/2018	05/02/2028
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1.D FE	30,040,402	103.0960	31,031,825	30,100,000	30,087,522		5,881			2.650	2.671	JJ	367,805	797,650	05/08/2013	01/15/2024
85771P-AL-6	EQUINOR ASA CO.GUARNT		D	1	1.D FE	41,762,150	116.2460	48,823,508	42,000,000	41,800,847		5,719			3.950	3.983	MN	211,983	1,659,000	07/31/2014	05/15/2043
85771P-AN-2	EQUINOR ASA CO.GUARNT		D	1	1.D FE	9,992,700	105.4640	10,546,381	10,000,000	9,998,138		813			3.700	3.709	MS	123,333	370,000	11/05/2013	03/01/2024
864250-AA-6	SURA ASSET MANAGEMENT CO.GUARNT		D	1	2.B FE	14,840,424	105.4480	15,685,390	14,875,000	14,865,609		3,783			4.875	4.904	AO	149,060	725,156	04/21/2016	04/17/2024
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	29,336,519	104.6670	30,746,048	29,375,000	29,368,010		4,294			3.950	3.966	JJ	522,141	1,160,313	07/11/2013	07/19/2023
865622-BJ-2	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	14,952,150	105.5220	15,828,330	15,000,000	14,988,732		5,243			3.950	3.989	JJ	281,438	592,500	01/07/2014	01/10/2024
865622-BW-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	14,770,889	107.3990	15,921,942	14,825,000	14,803,436		5,570			3.650	3.694	JJ	237,488	541,113	07/14/2015	07/23/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-AC-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	3,000,000	107.8570	3,235,698	3,000,000	3,000,000					3.784	3.784	MS	35,317	113,520	03/02/2016	03/09/2026
86562M-AK-6	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	20,000,000	104.7240	20,944,889	20,000,000	20,000,000					3.010	3.010	AO	120,400	602,000	10/11/2016	10/19/2026
86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	25,000,000	112.6350	28,158,751	25,000,000	25,000,000					4.306	4.306	AO	224,271	1,076,500	10/10/2018	10/16/2028
86562M-BP-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	49,988,900	104.2250	52,112,329	50,000,000	49,991,327		1,009			3.040	3.043	JJ	696,667	1,520,000	07/09/2019	07/16/2029
86562M-BZ-2	SUMITOMO MITSUI FINL GRP		D		2.A FE	9,830,300	96.0900	9,608,958	10,000,000	9,836,025		5,725			2.142	2.351	MS	58,310	107,100	08/31/2021	09/23/2030
86562M-CB-4	SUMITOMO MITSUI FINL GRP		D		1.G FE	75,000,000	97.1540	72,865,552	75,000,000	75,000,000					2.130	2.130	JJ	767,688	1,597,500	06/29/2020	07/08/2030
86562M-CK-4	SUMITOMO MITSUI FINL GRP		D		2.A FE	25,000,000	98.7720	24,693,117	25,000,000	25,000,000					2.930	2.930	MS	211,611		09/13/2021	09/17/2041
86964W-AB-8	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	3,513,549	126.6760	4,370,322	3,450,000	3,511,235		(932)			7.000	6.850	MS	70,438	241,500	11/06/2018	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	1,557,358	115.7510	1,736,265	1,500,000	1,545,164		(5,347)			6.000	5.464	JJ	41,500	90,000	08/14/2019	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	4,927,565	109.6260	5,481,300	5,000,000	4,941,626		5,724			5.000	5.179	JJ	115,278	250,000	08/14/2019	01/15/2030
86964W-AK-8	SUZANO AUSTRIA G		D	1	2.C FE	4,842,500	96.7510	4,837,550	5,000,000	4,842,885		385			3.125	3.499	JJ	78,125		12/20/2021	01/15/2032
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	61,084,576	103.2050	62,351,030	60,415,000	60,515,884		(79,494)			3.900	3.759	MS	647,951	2,356,185	08/12/2014	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	28,987,603	104.7400	30,639,559	29,253,000	29,154,957		28,073			3.375	3.485	AO	164,548	987,289	05/28/2015	04/30/2025
874060-AW-6	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2.B FE	35,051,473	117.4770	41,116,776	35,000,000	35,040,675		(5,852)			5.000	4.977	MN	170,139	1,750,000	12/13/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.B FE	1,072,893	97.9250	1,052,696	1,075,000	1,073,272		215			2.050	2.071	MS	5,571	27,057	06/29/2020	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL		D	1	2.B FE	33,044,250	101.7580	33,503,809	32,925,000	33,037,413		(4,551)			3.025	3.000	JJ	475,858	995,981	06/29/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.B FE	26,991,200	100.8000	26,661,635	26,450,000	26,975,026		(11,957)			3.175	3.068	JJ	401,232	839,788	08/14/2020	07/09/2050
87936V-AB-3	TELFON CELUAR DEL PARAGU SERIES 144A		D	1	3.A FE	2,712,563	103.5000	2,639,250	2,550,000	2,636,652		(40,186)			5.875	4.111	AO	31,627	149,813	01/21/2020	04/15/2027
87938W-AC-7	TELEFONICA EMISIONES SAU CO.GUARNT		D	1	2.C FE	3,223,470	142.6670	4,280,008	3,000,000	3,159,036		(6,485)			7.045	6.475	JD	6,458	211,350	01/05/2007	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU CO.GUARNT		D		2.C FE	40,791,635	110.0700	44,000,395	39,975,000	40,496,933		(89,745)			4.103	3.822	MS	514,832	1,640,174	04/30/2019	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	37,691,116	115.0420	35,663,158	31,000,000	37,267,795		(295,539)			4.665	3.069	MS	461,965	1,446,150	08/12/2020	03/06/2038
880277-AB-4	TENAGA NASIONAL BERHAD SR UNSEC		D		2.B FE	14,621,250	119.0330	16,664,619	14,000,000	14,185,302		(40,842)			7.500	7.099	MN	175,000	1,050,000	11/25/2003	11/01/2025
88032W-AM-8	TENCENT HOLDINGS LTD SR UNSEC		D	2	1.E FE	6,999,580	106.4680	7,452,751	7,000,000	6,999,731		57			3.575	3.576	AO	55,611	250,250	04/03/2019	04/11/2026
88032W-AU-0	TENCENT HOLDINGS LTD SERIES 144A		D	1	1.E FE	22,493,925	97.9750	22,044,322	22,500,000	22,497,483		2,938			2.390	2.391	JD	41,825	537,750	05/27/2020	06/03/2030
880340-AA-5	TENGIZCHEVROIL FIN CO IN SR SEC		D		2.C FE	38,537,086	105.5420	41,161,224	39,000,000	38,765,133		47,360			4.000	4.150	FA	589,333	1,560,000	11/15/2016	08/15/2026
880340-AC-1	TENGIZCHEVROIL FIN CO IN SERIES 144A		D		2.C FE	8,904,510	99.8450	8,986,050	9,000,000	8,916,428		8,296			3.250	3.375	FA	110,500	310,375	07/15/2020	08/15/2030
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.C FE	7,823,900	84.5000	7,605,000	9,000,000	7,913,543		21,989			4.100	4.951	AO	92,250	369,000	08/04/2017	10/01/2046
88167A-AK-7	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.C FE	12,494,331	106.5000	13,259,250	12,450,000	12,481,470		(4,070)			6.750	6.699	MS	280,125	840,375	05/17/2018	03/01/2028
88322Y-AK-7	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	4,840,675	93.4280	4,671,400	5,000,000	4,850,697		10,022			2.500	2.901	JD	4,514	125,000	05/06/2021	06/18/2030
88322Y-AL-5	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	8,400,000	88.1690	7,406,190	8,400,000	8,400,000					3.750	3.750	JD	11,375	315,000	06/11/2020	06/18/2050
89153V-AB-5	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	35,125,350	100.3130	35,109,626	35,000,000	35,001,833		(14,201)			2.875	2.833	FA	374,549	1,006,250	03/07/2012	02/17/2022
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	19,949,000	105.1150	21,023,056	20,000,000	19,988,332		5,413			3.700	3.730	JJ	341,222	740,000	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	34,141,656	106.1230	36,506,465	34,400,000	34,334,788		26,980			3.750	3.838	AO	290,250	1,290,000	01/08/2014	04/10/2024
89153V-AX-7	TOTAL CAPITAL INTL SA		D	1	1.E FE	3,075,000	101.3070	3,115,178	3,075,000	3,075,000					2.986	2.986	JD	510	91,820	06/24/2020	06/29/2041
89366L-AE-4	TRANSELEC SA SR UNSEC		D	1	2.B FE	9,885,700	106.7510	10,675,100	10,000,000	9,928,877		8,606			3.875	3.992	JJ	181,910	387,500	07/07/2016	01/12/2029
89378T-AC-7	TRANSNET SOC LTD SR UNSEC		D		3.C FE	30,808,173	99.4640	32,087,086	32,260,000	32,139,668		203,599			4.000	4.674	JJ	555,589	1,290,400	08/21/2015	07/26/2022
89387Y-AC-5	TRANSPRTDRA DE GAS INTL SR UNSEC		D		2.C FE	17,250,000	110.2510	19,018,298	17,250,000	17,250,000					5.550	5.550	MN	159,563	957,375	10/17/2018	11/01/2028
89388A-AA-0	TRANSPORT DE GAS PERU SR UNSEC		D	1	2.A FE	40,820,525	105.8760	44,547,327	42,075,000	41,537,254		109,050			4.250	4.578	AO	298,031	1,788,188	04/21/2016	04/30/2028
89400P-AE-3	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	28,965,183	108.6870	31,744,212	29,207,000	29,097,241		24,117			4.125	4.226	FA	498,649	1,204,789	12/02/2015	02/02/2026
89400P-AG-8	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	26,853,229	106.1240	28,526,117	26,880,000	26,864,817		2,339			3.375	3.386	MS	249,480	907,200	10/06/2016	03/22/2027
89636D-AA-4	TRINIDAD GEN UNLTD SR UNSEC		D		3.B FE	5,407,600	101.5010	5,582,555	5,500,000	5,450,117		9,285			5.250	5.475	MN	45,719	288,750	10/27/2016	11/04/2027
89641U-AA-9	TRINITY ACQUISITION PLC CO.GUARNT		D	1	2.B FE	29,744,461	104.9030	31,365,962	29,900,000	29,869,415		17,728			4.625	4.691	FA	522,419	1,382,875	09/23/2013	08/15/2023
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT		D	1	4.B FE	10,000,000	101.8250	10,182,500	10,000,000	10,000,000					5.375	5.373	MN	86,597	537,500	08/15/2017	09/01/2025
898324-AC-2	TRUST F/1401 SR UNSEC		D	1	2.B FE	3,290,940	109.5010	3,285,030	3,000,000	3,245,809		(45,131)			5.250	2.971	JJ	66,063	78,750	03/25/2021	01/30/2026
900111-AB-1	TURKCELL ILETISIM HIZMET SR UNSEC		D	1	3.C FE	3,764,492	95.5000	3,676,750	3,850,000	3,790,549		7,573			5.800	6.100	AO	49,622	223,300	04/05/2018	04/11/2028
90011Q-AB-6	TURK TELEKOMUNIKASYON AS SR UNSEC		D		3.C FE	24,359,146	98.1380	25,025,292	25,500,000	25,118,101		140,686			4.875	5.533	JD	41,438	1,243,125	04/21/2016	06/19/2024
90011Q-AC-4	TURK TELEKOMUNIKASYON AS SR UNSEC		D		3.C FE	3,180,672	101.2280	3,239,296	3,200,000	3,188,847		3,058			6.875	7.000	FA	75,167	220,000	02/21/2019	02/28/2025
900148-AD-9	TURKIYE GARANTI BANKASI SR UNSEC		D		4.B FE	8,846,513	99.9050	9,141,308	9,150,000	9,107,017		58,904			5.250	5.951	MS	144,113	480,375	01/26/2017	09/13/2022
90014T-AC-5	TC ZIRAAT BANKASI AS SR UNSEC		D		4.B FE	6,975,000	96.4500	6,727,374	6,975,000	6,975,000					5.125	5.125	MS	91,353	357,469	09/25/2017	09/29/2023
900151-AJ-0	TURKIYE IS BANKASI A.S SR UNSEC		D		4.C FE	1,150,000	99.7990	1,147,689	1,150,000	1,150,000					5.500	5.500	AO	12,299	63,250	10/17/2016	04/21/2022
90015L-AB-3	EXPORT CREDIT BANK OF TU SR UNSEC		D		4.B FE	14,972,400	96.4300	14,464,560	15,000,000	14,991,853		4,178			5.375	5.407	AO	150,052	806,250	10/18/2016	10/24/2023
90015L-AC-1	EXPORT CREDIT BANK OF TU SR UNSEC		D		4.B FE	5,711,648	99.0180	5,693,535	5,750,000	5,744,044		8,099			4.250	4.400	MS	69,918	244,375	09/11/2017	09/18/2022
90015L-AD-9	EXPORT CREDIT BANK OF TU SR UNSEC		D		4.B FE	2,756,768	97.7380	2,712,230	2,775,000	2,767,094		3,053			6.125	6.258	MN	27,384	169,969	04/26/2018	05/03/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90016A-AB-6	TURK SISE VE CAM FABRIKA CO.GUARNT		D	2	4.B FE	9,837,600	102.0000	10,200,000	10,000,000	9,893,124		21,090			6.950	7.250	MS	206,569	695,000	03/07/2019	03/14/2026
90016B-AE-8	TURKIYE IS BANKASI A.S SR UNSEC		D		4.C FE	21,767,278	96.9860	21,021,716	21,675,000	21,711,646		(14,425)			6.125	6.045	AO	243,392	1,327,594	10/04/2017	04/25/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	11,752,132	104.8390	12,370,977	11,800,000	11,786,006		5,089			3.450	3.498	FA	169,625	407,100	07/31/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	6,309,630	107.6500	6,808,835	6,325,000	6,318,049		1,533			3.700	3.729	FA	88,409	234,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	6,447,935	106.6890	6,934,779	6,500,000	6,468,825		4,983			3.125	3.219	FA	76,736	203,125	07/31/2017	08/15/2027
902613-AA-6	UBS GROUP AG SR UNSEC		D	2	1.G FE	32,495,199	104.5230	32,874,607	31,452,000	32,332,331		(104,237)			3.126	2.713	FA	376,889	983,190	06/03/2020	08/13/2030
902613-AE-8	UBS GROUP AG SERIES 144A		D	2	1.G FE	34,866,880	96.7750	34,355,202	35,500,000	34,886,718		19,838			2.095	2.231	FA	289,226	267,113	11/04/2021	02/11/2032
902674-XN-5	UBS AG LONDON SR UNSEC		D		1.D FE	5,700,726	130.5290	7,472,767	5,725,000	5,702,188		440			4.500	4.526	JD	3,578	257,625	06/20/2018	06/26/2048
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A		D	1	3.C FE	10,225,000	102.0000	10,200,000	10,000,000	10,221,281		(3,719)			4.875	4.525	JJ	224,792		10/27/2021	07/15/2031
90351D-AB-3	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	19,962,600	107.9650	21,593,029	20,000,000	19,984,248		3,834			4.125	4.148	MS	222,292	825,000	09/21/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	29,559,529	109.1220	32,327,367	29,625,000	29,593,877		6,509			4.125	4.152	AO	257,984	1,222,031	03/29/2016	04/15/2026
903742-AA-2	ULKER BISKUVI SANAYI AS SERIES 144A		D		4.A FE	10,100,000	94.1000	9,504,100	10,100,000	10,100,000					6.950	6.950	AO	118,942	701,950	10/21/2020	10/30/2025
90403Y-AA-7	ULTRATECH CEMENT LTD SERIES 144A		D	1	2.C FE	12,860,739	96.5480	12,720,231	13,175,000	12,863,771		3,032			2.800	3.098	FA	138,338	51,450	12/08/2021	02/16/2031
91127K-AC-6	UNITED OVERSEAS BANK LTD SUBORD		D	2	1.F FE	10,364,328	104.6930	10,888,072	10,400,000	10,372,730		3,194			3.750	3.792	AO	82,333	390,000	04/08/2019	04/15/2029
91127K-AE-2	UNITED OVERSEAS BANK LTD SERIES 144A		D	2	1.F FE	9,955,500	99.2890	9,928,896	10,000,000	9,977,468		21,968			2.000	2.378	AO	42,778	100,000	04/07/2021	10/14/2031
91911T-AE-3	VALE OVERSEAS LIMITED CO.GUARNT		D		2.C FE	3,251,400	140.7500	4,222,500	3,000,000	3,170,518		(8,467)			8.250	7.524	JJ	112,750	247,500	05/23/2006	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	6,463,090	132.8760	9,301,320	7,000,000	6,595,116		14,379			6.875	7.527	MN	53,472	481,250	02/04/2008	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	16,164,496	134.2510	22,017,164	16,400,000	16,209,279		5,255			6.875	6.990	MN	159,729	1,127,500	11/03/2009	11/10/2039
92718W-AG-4	VEON HOLDINGS BV SR UNSEC		D	1	3.A FE	8,775,000	104.7970	9,195,937	8,775,000	8,775,000					4.950	4.950	JD	18,098	434,363	06/13/2017	06/16/2024
92857W-AB-6	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	44,974,436	132.4840	57,166,967	43,150,000	44,197,472		(68,751)			6.250	5.940	MN	232,231	2,696,875	11/20/2008	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	1,987,800	135.5600	2,711,208	2,000,000	1,991,234		341			6.150	6.195	FA	42,367	123,000	02/20/2007	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2.B FE	26,672,479	117.2410	26,796,536	22,856,000	26,646,256		(26,222)			4.375	3.281	FA	366,648		10/19/2021	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	13,818,140	112.5190	15,752,598	14,000,000	13,874,258		16,554			4.375	4.538	MN	52,743	612,500	05/23/2018	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	6,867,280	124.3070	8,701,459	7,000,000	6,882,334		4,474			5.000	5.153	MN	30,139	350,000	05/23/2018	05/30/2038
92857W-BS-8	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	9,825,100	126.1070	12,610,698	10,000,000	9,831,978		2,815			4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC		D		2.B FE	28,880,280	115.4160	27,699,916	24,000,000	28,736,089		(99,589)			4.250	3.195	MS	294,667	1,020,000	08/12/2020	09/17/2050
92858R-AB-6	VMED O2 UK FINAN SERIES 144A		D	1	3.C FE	34,563,638	101.2500	34,536,375	34,110,000	34,551,829		(11,808)			4.750	4.544	JJ	783,109		10/22/2021	07/15/2031
92928W-AH-8	WMC FINANCE USA LTD CO.GUARNT		D	1	1.F FE	9,981,242	133.2220	13,322,177	10,000,000	9,989,577		614			6.250	6.263	MN	79,861	625,000	08/19/2003	05/15/2033
92931D-AE-2	PL UK DISTR/WESTERN PWR SR UNSEC		D	1	2.B FE	24,650,270	131.3430	34,149,107	26,000,000	25,364,240		66,579			7.375	7.838	JD	85,222	1,917,500	10/23/2001	12/15/2028
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT		D	1	2.B FE	47,045,299	105.7140	50,261,640	47,545,000	47,414,649		44,200			3.750	3.857	MS	505,166	1,782,938	09/13/2017	09/19/2024
961214-DF-7	WESTPAC BANKING CORP SUBORD		D	1	2.A FE	69,868,444	108.1460	76,086,111	70,355,000	69,956,815		27,853			4.322	4.388	MN	320,967	3,040,743	09/20/2018	11/23/2031
961214-EF-6	WESTPAC BANKING CORP SUBORD		D	2	2.A FE	11,400,000	107.9200	12,302,849	11,400,000	11,400,000					4.110	4.110	JJ	204,336	468,540	07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP SUBORD		D		2.A FE	9,500,000	116.9140	11,106,790	9,500,000	9,500,000					4.421	4.421	JJ	183,164	419,995	07/16/2019	07/24/2039
961214-EP-4	WESTPAC BANKING CORP		D	2	2.A FE	57,678,305	97.4150	55,407,566	56,878,000	57,577,801		(94,417)			2.668	2.419	MN	193,903	1,446,960	09/30/2021	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP		D		2.A FE	38,999,620	98.0790	38,373,401	39,125,000	38,999,364		402			2.963	2.984	MN	144,909	1,085,199	06/03/2021	11/16/2040
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	14,690,739	100.2700	14,739,640	14,700,000	14,691,224		485			2.150	2.157	JD	24,582	158,025	05/25/2021	06/03/2031
980236-AM-5	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	33,134,023	105.0840	34,835,264	33,150,000	33,144,291		1,667			3.650	3.656	MS	389,881	1,209,975	03/02/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	35,084,500	106.3970	37,239,089	35,000,000	35,042,429		(8,669)			3.700	3.670	MS	381,306	1,295,000	09/28/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2.A FE	1,996,340	111.7340	2,234,688	2,000,000	1,997,216		322			4.500	4.523	MS	29,250	90,000	02/25/2019	03/04/2029
984245-AQ-3	YPF SOCIEDAD ANONIMA SR UNSEC		D		5.B FE	1,919,493	65.4700	2,438,758	3,725,000	1,919,493					6.950	17.309	JJ	115,061	258,888	07/18/2017	07/21/2027
984245-AR-1	YPF SOCIEDAD ANONIMA SR UNSEC		D	1	5.B FE	1,530,000	60.3750	1,811,250	3,000,000	1,530,000					7.000	13.964	JD	9,333	210,000	12/07/2017	12/15/2047
984848-AK-7	YAPI VE KREDI BANKASI AS SR UNSEC		D		4.B FE	7,000,000	99.3200	6,952,400	7,000,000	7,000,000					6.100	6.100	MS	124,542	427,000	03/12/2018	03/16/2023
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2.B FE	29,688,389	106.4780	31,480,319	29,565,000	29,622,394		(12,976)			3.800	3.748	JD	78,019	1,123,470	06/21/2016	06/06/2026
AM7711-86-5	LIBERTY MUTUAL FIN EU CO.GUARNT		B		2.B FE	10,848,491	103.4890	11,782,177	11,385,000	11,379,062		2,469		(830,759)	1.750	1.766	MAR	152,840	206,448	03/20/2017	03/27/2024
B1000#-AA-0	AEDIFICA SA SR-UNSEC		B		2.B	34,937,500	101.3820	34,306,402	33,838,750	33,838,750				(1,098,750)	2.580	2.580	MS	286,163	447,372	03/03/2021	03/03/2028
B1401#-AH-0	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	93.2950	31,864,907	34,155,000	34,155,000				(2,688,000)	2.550	2.550	JD	55,644	827,092	01/06/2021	12/08/2035
B1401#-AK-3	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	94.7060	32,346,834	34,155,000	34,155,000				(2,688,000)	2.940	2.940	JD	64,154	953,589	01/06/2021	12/08/2040
B7000*-AA-1	MONTEA NV SR-UNSEC		B		2.C	21,746,700	98.0590	20,095,231	20,493,000	20,493,000				(1,253,700)	1.280	1.280	AO	46,633	133,586	04/27/2021	04/27/2031
B7000*-AB-9	MONTEA NV		B		2.C	8,335,600	96.2200	7,668,253	7,969,500	7,969,500				(366,100)	1.280	1.280	JD	2,267		06/23/2021	06/23/2031
B95508-AA-9	UMICORE SA/NV SR-UNSEC		B		2.B	47,102,047	105.1870	47,902,160	45,540,000	45,540,000				(3,326,000)	1.840	1.840	JD	55,862	862,371	12/07/2017	12/07/2027
B95508-AB-7	UMICORE SA/NV SR-UNSEC		B		2.B	76,540,826	106.5200	78,827,463	74,002,500	74,002,500				(5,404,750)	2.050	2.050	JD	101,137	1,561,290	12/07/2017	12/07/2029
B95508-AD-3	UMICORE SA/NV SR-UNSEC		B		2.B	76,590,500	104.6750	83,420,741	79,695,000	79,695,000				(5,820,500)	1.770	1.770	MS	372,242	1,456,475	09/26/2019	09/26/2029
B95508-AE-1	UMICORE SA/NV SR-UNSEC		B		2.B	32,760,033	104.5880	35,722,031	34,155,000	34,155,000				(2,494,500)	1.950	1.950	MS	179,456	687,682	09/26/2019	09/26/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BK2909-22-8	TAKEDA PHARMACEUTICAL		B	1	2.B FE	22,765,119	103.6730	23,606,342	22,770,000	22,935,521		(15,061)		(1,676,306)	1.375	1.294	JUL	150,968	326,274	07/06/2020	07/09/2032
BK2909-23-6	TAKEDA PHARMACEUTICAL		B	1	2.B FE	20,923,257	107.8360	22,712,730	21,062,250	21,074,471		(672)		(1,539,224)	2.000	1.986	JUL	203,121	438,987	07/07/2020	07/09/2040
BR9645-80-4	BANK HAPOALIM SERIES 144A		D	2	2.B FE	20,000,000	99.0000	19,800,000	20,000,000	20,000,000					3.255	3.255	JJ	128,416		10/14/2021	01/21/2032
C2617@-AC-0	COMPUTERSHARE INVESTOR SERVICE C-SR-UNSEC		D	1	2.B	23,000,000	100.3000	23,069,000	23,000,000	23,000,000					4.270	4.270	FA	387,384	982,100	02/09/2012	02/09/2022
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO. KG SR-UNSEC		D		2.C PL	30,000,000	109.3890	32,816,700	30,000,000	30,000,000					4.680	4.680	AO	296,400	1,404,000	10/15/2019	10/15/2027
D5472#-AF-7	MOLKEREI ALOIS MULLER GMBH & C F-SR-UNSEC		D	1	2.B	31,500,000	101.5190	31,978,485	31,500,000	31,500,000					3.720	3.720	JJ	533,820	1,171,800	07/17/2012	07/18/2022
F0405#-AA-9	SERVIER S.A.S. SR-UNSEC		D		2.B	75,000,000	106.2240	79,668,139	75,000,000	75,000,000					4.220	4.220	JD	96,708	3,165,000	06/20/2019	06/20/2026
F0405#-AE-1	SERVIER S.A.S. SR-UNSEC		D		2.B	50,000,000	104.9040	52,452,000	50,000,000	50,000,000					3.250	3.250	AO	288,889	1,625,000	10/27/2020	10/27/2027
F1840#-AB-8	CHANEL-INC. CHANEL LTD. Senior		B		1.E	81,589,200	109.0620	93,125,315	85,387,500	85,387,500				(6,236,250)	2.044	2.044	MS	441,178	1,786,788	02/29/2016	03/30/2028
F4113N-CE-7	ORANGE SA SR UNSEC		B		3.C FE	23,879,679	175.3490	39,926,967	22,770,000	23,950,554		(65,290)		(1,756,294)	8.125	7.289	JAN	1,713,209	1,969,906	03/12/2003	01/28/2033
F9120#-AA-4	TELEPERFORMANCE SA		D		2.C	21,000,000	104.0930	21,859,530	21,000,000	21,000,000					3.920	3.920	JD	38,873	823,200	12/14/2016	12/14/2023
F9120#-AB-2	TELEPERFORMANCE SA		D		2.C	49,000,000	108.8180	53,320,820	49,000,000	49,000,000					4.220	4.220	JD	97,646	2,067,800	12/14/2016	12/14/2026
F9686M-AC-1	VEOLIA ENVIRONNEMENT SA SR UNSEC		B		2.B FE	12,663,000	158.0860	17,998,091	11,385,000	11,421,782		(2,291)		(834,117)	6.125	5.996	NOV	70,688	685,786	02/05/2004	11/25/2033
G02491-AB-7	AMBER CIRCLE FUNDING LTD CO.GUARNT		D		1.E FE	9,651,700	102.0100	10,201,000	10,000,000	9,960,628		41,208			3.250	3.688	JD	24,375	325,000	05/31/2013	12/04/2022
G0566*-AD-1	ARQIVA PP FINANCING PLC		B		2.A FE	21,628,760	100.6930	23,774,990	23,611,363	23,611,363				(243,344)	2.680	0.000	JD	1,734	537,762	11/23/2016	12/31/2029
G1696#-BC-9	BUNZL FINANCE PLC B-SR-UNSEC		D	1	2.A	21,000,000	106.4030	22,344,630	21,000,000	21,000,000					4.150	4.150	MN	111,358	871,500	09/10/2014	05/15/2025
G1696#-BE-5	BUNZL FINANCE PLC D-SR-UNSEC		D	1	2.A	20,000,000	107.5120	21,502,400	20,000,000	20,000,000					4.190	4.190	MN	107,078	838,000	09/10/2014	05/15/2026
G1696#-BL-9	BUNZL FINANCE PLC SR-UNSEC		D		2.A	21,000,000	108.6930	22,825,530	21,000,000	21,000,000					3.930	3.930	MN	96,285	825,300	09/16/2015	11/19/2027
G1696#-BM-7	BUNZL FINANCE PLC SR-UNSEC		D		2.A	15,000,000	107.9710	16,195,650	15,000,000	15,000,000					3.980	3.980	MN	69,650	597,000	09/16/2015	11/19/2028
G1710#-AC-2	CHRISTIE'S INTL PLC A-SR-UNSEC		C		2.B PL	20,000,000	107.8770	21,575,400	20,000,000	20,000,000					4.340	4.340	MN	110,911	868,000	05/15/2019	05/15/2026
G1710#-AD-0	CHRISTIE'S INTL PLC B-SR-UNSEC		C		2.B PL	10,000,000	111.3420	11,134,200	10,000,000	10,000,000					4.540	4.540	MN	58,011	454,000	05/15/2019	05/15/2029
G1710#-AE-8	CHRISTIE'S INTL PLC SR-UNSEC		D		2.B PL	27,000,000	104.7020	28,269,540	27,000,000	27,000,000					3.310	3.310	MS	225,908	446,850	03/31/2021	03/31/2031
G1737@-AB-5	BUUK INFRAST ISSUER PLC SR-UNSEC		B		2.B FE	30,729,690	104.6130	31,151,764	29,778,100	29,778,100				(306,900)	2.830	2.830	MS	250,475	863,764	03/14/2018	03/14/2032
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK A-SR-SEC		D	1	2.B FE	43,000,000	104.0310	44,733,330	43,000,000	43,000,000					4.290	4.290	AO	379,188	1,844,700	04/17/2013	04/17/2023
G1745*-AC-5	BROOKFIELD UTILITIES ISSUER UK C-SR-SEC		B	1	2.B FE	53,338,210	107.7020	51,023,015	47,374,250	47,374,250				(488,250)	4.260	4.260	AO	414,841	2,056,723	04/17/2013	04/17/2025
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK B-SR-SEC		B		2.B FE	11,872,657	115.8250	10,974,245	9,474,850	9,474,850				(97,650)	4.510	4.510	JD	18,992	430,978	06/17/2014	06/15/2029
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK		B		2.B FE	12,544,533	103.1930	13,967,689	13,535,500	13,535,500				(139,500)	2.620	2.620	MN	50,239	361,743	11/10/2016	11/10/2026
G2018*-AA-7	ENFINIUM HLDGS LTD SR-UNSEC		B		2.B PL	92,652,000	102.2628	96,892,440	94,748,500	94,748,500				2,096,500	3.230	3.228	JD	217,999	200,650	12/06/2021	12/31/2047
G2044@-AY-1	COMPASS GROUP PLC K-SR-UNSEC		D	1	1.G	50,000,000	105.0390	52,519,500	50,000,000	50,000,000					4.120	4.120	AO	515,000	2,060,000	09/14/2011	10/01/2023
G2044@-BA-2	COMPASS GROUP PLC M-SR-UNSEC		D	1	1.G	85,000,000	107.2180	91,135,300	85,000,000	85,000,000					3.810	3.810	AO	809,625	3,238,500	09/18/2013	09/18/2025
G2730#-AC-6	DERWENT LONDON PLC SR-UNSEC		B		1.G	21,641,274	107.3080	21,787,012	20,303,250	20,303,250				(209,250)	3.460	3.460	MN	111,228	710,433	05/06/2016	05/04/2028
G2730#-AD-4	DERWENT LONDON PLC SR-UNSEC		B		1.G	64,923,823	109.1510	66,483,601	60,909,750	60,909,750				(627,750)	3.570	3.570	MN	344,292	2,199,058	05/06/2016	05/04/2031
G2765*-AC-8	DIONYSUS AVIATION DESIGNATED A		D		2.A PL	50,000,000	107.6600	53,830,000	50,000,000	50,000,000					4.220	4.220	JJ	949,500	2,110,000	07/19/2017	07/19/2026
G2765@-AB-8	DIONYSUS AVIATION LTD		D		2.A PL	50,000,000	104.8670	52,433,500	50,000,000	50,000,000					4.710	4.710	FA	974,708	2,355,000	08/02/2016	08/02/2023
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC		B		1.G FE	40,693,656	105.3460	46,008,437	43,673,644	43,673,644				(450,111)	2.740	2.737	JD	55,735	1,206,808	12/17/2018	06/15/2032
G2956@-AE-1	ABP ACQUISITIONS UK LTD SR-SEC		D	1	2.B	10,000,000	103.5840	10,358,400	10,000,000	10,000,000					4.350	4.350	FA	159,500	435,000	02/19/2014	02/19/2023
G2956@-AF-8	ABP ACQUISITIONS UK LTD 2014-SR-SEC		D	1	2.B	65,000,000	105.8600	68,809,000	65,000,000	65,000,000					4.620	4.620	FA	1,101,100	3,003,000	02/19/2014	02/19/2024
G3087*-AB-9	EQUITIX 2020 ISSUER LIMITED SR-SEC		B		1.G PL	66,785,000	109.0160	73,779,303	67,677,500	67,677,500				(697,500)	3.990	3.991	JJ	1,132,639	1,895,250	11/24/2020	01/31/2033
G3651@-AA-5	QUINN GROUP HOLDO LTD SR		D		6. *		0.0100	3,851	38,510,220						8.500	8,888.000	MJSD			12/02/2011	02/02/2022
G3663#-AC-5	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C	25,004,063	105.6180	28,591,849	27,071,000	27,071,000				(279,000)	2.970	2.970	MS	232,269	820,700	09/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C	25,004,063	106.3330	28,785,406	27,071,000	27,071,000				(279,000)	3.030	3.030	MS	236,961	837,280	09/17/2019	09/17/2031
G41205-AA-6	PCCW-HKT CAPITAL NO5 LTD CO.GUARNT		D		2.B FE	21,907,490	102.8020	23,644,552	23,000,000	22,835,844		131,788			3.750	4.376	MS	270,729	862,500	10/02/2013	03/08/2023
G4273*-AJ-4	HAMMERSON PLC		D		2.C	17,819,200	103.0880	18,369,457	17,819,200	17,819,200					3.200	3.200	JJ	269,268	570,214	01/11/2017	01/11/2024
G4273*-AM-7	HAMMERSON PLC		B		2.C	16,804,263	103.6430	18,753,116	18,093,953	18,093,953				(1,321,486)	1.790	1.790	JJ	152,944	341,591	01/11/2017	01/11/2028
G4569#-AA-2	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		1.G Z	27,700,000	100.2200	27,130,556	27,071,000	27,071,000				(629,000)	2.800	2.800	MS	221,080		09/16/2021	09/16/2033
G4569#-AB-0	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		5.B IF	16,620,000	101.0280	16,409,574	16,242,600	16,242,600				(377,400)	2.960	2.960	MS	140,228		09/16/2021	09/16/2036
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP-INC B-SR		D	1	2.C	30,000,000	106.2530	31,875,900	30,000,000	30,000,000					6.250	6.250	MN	276,042	1,875,000	05/08/2013	05/08/2023
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC B-SR-UNSEC		D	1	2.C	25,000,000	101.4160	25,354,000	25,000,000	25,000,000					4.950	4.950	MN	171,875	1,237,500	05/11/2015	05/11/2022
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC C-SR-UNSEC		D	1	2.C	25,000,000	109.7510	27,437,750	25,000,000	25,000,000					5.210	5.210	MN	180,903	1,302,500	05/11/2015	05/11/2025
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC SERIES B		D		2.C	10,000,000	106.8130	10,681,300	10,000,000	10,000,000					4.660	4.660	MS	119,089	466,000	09/29/2016	09/29/2024
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC		D		2.C	7,000,000	106.3810	7,446,670	7,000,000	7,000,000					4.760	4.760	AO	62,012	333,200	04/24/2019	04/24/2024
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC		D		2.C	15,000,000	110.2980	16,544,700	15,000,000	15,000,000					4.990	4.990	MS	197,521	748,500	03/26/2019	03/26/2026
G4691#-AJ-4	IMI GROUP LTD SR-UNSEC		D		2.A	25,000,000	106.7830	26,695,750	25,000,000	25,000,000					3.920	3.920	AO	236,833	979,985	04/04/2018	04/05/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4938#-AB-4	IRISH RESIDENTIAL PROP LTD. SR-UNSEC		D		2.C PL	5,000,000	102.8450	5,142,250	5,000,000	5,000,000					3.630	3.630	MS	55,963	90,732	03/10/2020	03/10/2030
G4940#-AA-4	IRISH RESIDENTIAL PROP REIT PL SR-UNSEC		B		2.C PL	21,782,000	103.6800	23,607,936	22,770,000	22,770,000				(1,663,000)	1.830	1.830	MS	128,480	434,277	03/10/2020	03/10/2030
G4R026-AB-6	HKT CAPITAL NO 2 LTD CO.GUARNT		D		2.B FE	14,936,260	105.0340	16,280,340	15,500,000	15,288,342		59,749			3.625	4.078	AO	138,908	561,875	06/10/2015	04/02/2025
G5147*-AD-8	JOHNSON MATTHEY PLC D-SR-UNSEC		D	1	1.G	60,000,000	107.9470	64,768,200	60,000,000	60,000,000					3.390	3.390	JD	146,900	2,034,000	06/05/2013	06/05/2028
G5600#-AK-8	LONDONMETRIC PROPERTY PLC C-SR-UNSEC		B		2.C	36,155,600	97.7290	34,393,083	35,192,300	35,192,300				(963,300)	2.340	2.340	MS	228,750	548,749	04/28/2021	04/28/2033
G5600#-AL-6	LONDONMETRIC PROPERTY PLC		B		2.C	36,669,100	97.1520	34,190,023	35,192,300	35,192,300				(1,476,800)	2.340	2.282	JD	22,875	201,266	06/16/2021	06/16/2033
G5963#-AH-6	MEGGITT PLC		D		3.A	40,000,000	104.4940	41,797,600	40,000,000	40,000,000					3.600	3.600	JJ	700,000	1,440,000	07/06/2016	07/06/2026
G6001*-AA-7	LONDONIA BIDCO. LTD.		B		3.B Z	99,264,738	99.6310	98,781,683	99,147,538	99,147,538				(117,200)	7.300	7.300	MN	1,045,456		11/09/2021	11/09/2028
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note		B		3.B IF	42,673,687	127.5020	47,268,127	37,072,459	42,658,196		(116,081)		(441,952)	8.000	6.671	MS	749,688	2,078,687	10/31/2017	03/31/2043
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note		B		3.B IF	34,613,738	115.8020	34,861,203	30,104,146	34,653,004		(91,213)		(359,018)	8.300	6.941	MS	631,602	1,908,563	10/31/2017	03/31/2043
G6043*-AG-0	THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT		B		1.G	97,717,500	105.6320	107,233,645	101,516,250	101,516,250				(1,046,250)	2.570	2.570	JD	86,966	2,639,904	12/19/2019	12/19/2031
G6363#-AN-7	NAC AVIATION 29 DESIGNATED ACT		D		6. PL	51,709,514	105.8450	54,731,935	51,709,514	51,709,514					4.530	4.530	JD	13,014	1,748,234	12/29/2020	06/29/2024
G6363#-AP-2	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC		D		6. PL	15,456,042	105.5700	16,316,943	15,456,042	15,456,042					6.450	6.450	FA	357,228	1,077,265	08/22/2020	02/22/2023
G6363#-AQ-0	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC		D		6. PL	36,107,847	112.9060	40,767,926	36,107,847	36,107,847					6.700	6.700	FA	866,889	1,365,095	08/22/2020	02/22/2025
G6363#-AT-4	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC		D		6. PL	51,590,833	107.7800	55,604,600	51,590,833	51,590,833					5.580	5.580	MS	855,634	3,761,725	09/14/2020	03/14/2024
G6363#-AU-1	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC		D		6. PL	25,826,667	113.1560	29,224,423	25,826,667	25,826,667					5.830	5.830	MS	447,526	1,012,181	09/14/2020	03/14/2026
G6428#-AF-7	NETWORK HOMES LTD SR-UNSEC		B		1.F FE	40,766,150	103.1760	46,784,048	45,343,925	45,343,925				(467,325)	2.630	2.630	JJ	520,082	1,208,052	07/24/2020	07/24/2035
G6428#-AG-5	NETWORK HOMES LTD SR-UNSEC		B		1.F FE	40,769,500	104.9250	47,577,113	45,343,925	45,343,925				(467,325)	2.860	2.860	JJ	565,565	1,313,699	07/24/2020	07/24/2040
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK 1-SR-SEC		B	1	2.B	18,805,830	114.5490	18,605,736	16,242,600	16,242,600				(167,400)	4.070	4.070	JD	20,199	659,987	12/18/2014	12/20/2029
G6750*-AD-4	THE 1887 CO LTD D-SR-SEC		B		2.C	30,808,001	104.6750	28,336,569	27,071,000	27,071,000				(279,000)	2.910	2.910	AO	135,671	804,077	04/29/2015	04/29/2027
G6970*-AQ-9	PEEL PORTS GROUP LTD SR-UNSEC		B		2.B PL	74,504,700	106.1640	81,908,021	77,152,350	77,152,350				(795,150)	2.990	2.990	JD	83,303	2,306,770	12/18/2019	12/18/2031
G6970*-AU-0	PEEL PORTS GROUP LTD		B		2.B PL	105,817,500	100.0760	101,593,402	101,516,250	101,516,250				(4,301,250)	3.050	3.050	JJ	1,548,123		07/01/2021	07/01/2033
G7000#-AB-0	ONE HOUSING GROUP LTD B-SR-UNSEC		B		1.G Z	25,749,000	107.8930	29,207,714	27,071,000	27,071,000				(279,000)	2.870	2.870	MN	118,699	785,806	11/06/2019	11/06/2031
G7000#-AC-8	ONE HOUSING GROUP LTD C-SR-UNSEC		B		1.G Z	38,623,500	110.9510	45,053,318	40,606,500	40,606,500				(418,500)	3.110	3.110	MN	192,937	1,277,277	11/06/2019	11/06/2034
G7304*-AH-4	QUADGAS FINANCE PLC SR-UNSEC		B		2.B FE	97,328,000	101.7830	96,437,866	94,748,500	94,748,500				(2,579,500)	2.920	2.919	JD	84,537	2,101,766	03/10/2021	03/10/2033
G7332#-AE-3	RRPF ENGINE LEASING LIMITED Se E-SR-SEC		D	1	2.C FE	55,000,000	93.5930	51,476,150	55,000,000	55,000,000					1.182	1.428	FA	258,263	720,180	10/30/2013	10/30/2025
G7334#-AF-0	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	31,000,000	79.8990	24,768,690	31,000,000	31,000,000					1.400	3.276	FA	172,349	314,286	06/13/2018	06/13/2030
G7334#-AG-8	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	30,000,000	71.2880	21,386,400	30,000,000	30,000,000					1.220	3.096	FA	145,339	404,232	06/13/2018	06/13/2033
G7334#-AL-7	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	6,000,000	102.6390	6,158,340	6,000,000	6,000,000					4.350	4.351	FA	101,500	261,000	02/11/2019	06/13/2026
G7334#-AV-5	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	7,000,000	102.0720	7,145,040	7,000,000	7,000,000					4.460	4.461	FA	121,411	312,200	04/11/2019	06/13/2028
G7334#-AW-3	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	7,000,000	101.7420	7,121,940	7,000,000	7,000,000					4.610	4.610	FA	125,494	322,700	04/11/2019	02/11/2031
G7605#-AA-1	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	23,600,000	108.8990	24,796,302	22,770,000	22,770,000				(1,663,000)	2.290	2.290	AO	105,735	540,005	10/17/2017	10/18/2032
G7605#-AB-9	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	47,200,000	116.8670	53,221,232	45,540,000	45,540,000				(3,326,000)	2.760	2.760	AO	254,872	1,301,671	10/17/2017	10/18/2036
G7737#-AC-8	SCOTIA GAS NETWORKS LTD 3-SR-UNSEC		B		2.B PL	15,364,845	104.6570	15,582,433	14,889,050	14,889,050				(153,450)	2.900	2.900	MS	128,335	442,565	03/14/2018	03/14/2030
G7737#-AD-6	SCOTIA GAS NETWORKS LTD 4-SR-UNSEC		B		2.B PL	26,539,278	105.0380	27,013,095	25,717,450	25,717,450				(265,050)	3.020	3.020	MS	230,843	796,061	03/14/2018	03/14/2033
G7996#-AD-2	SEGRO PLC SR-UNSEC		B		1.F PL	36,270,000	105.3580	37,184,526	35,293,500	35,293,500				(2,577,650)	1.820	1.820	AO	140,958	661,708	10/12/2018	10/12/2028
G8401*-AE-1	SSP FINANCING LTD SR-UNSEC		D		4.B PL	9,000,000	105.6260	9,506,340	9,000,000	9,000,000					5.350	5.350	AO	101,650	481,500	10/15/2018	10/15/2025
G8401*-AF-8	SSP FINANCING LTD SR-UNSEC		D		4.B PL	9,000,000	101.5220	9,136,980	9,000,000	9,000,000					5.500	5.500	AO	104,500	495,000	10/15/2018	10/15/2028
G8401*-AK-7	SSP FINANCING LTD SR-UNSEC		D		4.A PL	14,000,000	107.5460	15,056,440	14,000,000	14,000,000					5.060	5.060	JJ	326,651	700,233	07/15/2019	07/15/2026
G8401*-AL-5	SSP FINANCING LTD 2B-SR-UNSEC		D		4.A PL	15,000,000	100.6950	15,104,250	15,000,000	15,000,000					5.250	5.250	JD	32,813	787,500	12/16/2019	12/16/2027
G8401*-AM-3	SSP FINANCING LTD 2C-SR-UNSEC		D		4.A PL	13,000,000	99.8630	12,982,190	13,000,000	13,000,000					5.350	5.350	JD	28,979	711,750	12/16/2019	12/16/2029
G9006@-AK-2	TRANSMISSION FINANCE DAC Corporate Bond		B	1	2.A	74,116,306	107.8620	79,820,577	74,002,500	74,002,500				(5,404,750)	1.930	1.930	MN	226,139	1,478,899	05/05/2016	05/04/2029
G9059Z-AA-4	TRINITY ACQUISITION PLC CO.GUARNT		B	1	2.B FE	23,507,597	100.3340	22,846,143	22,770,000	22,804,509		(220,897)		(1,684,755)	2.125	1.127	MAY	291,643	519,244	05/18/2017	05/26/2022
G9369*-AA-7	SR-SEC SR-SEC		B		2.B Z	59,847,750	98.4320	59,954,685	60,909,750	60,909,750				1,062,000	2.900	2.900	MS	152,105		11/30/2021	03/31/2043
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR-UNSEC		D	1	2.B	18,000,000	104.1620	18,749,160	18,000,000	18,000,000					4.010	4.010	FA	258,645	721,800	08/22/2013	08/22/2023
K3752@-AD-2	COPENHAGEN AIRPORTS DENMARK AP D-SR-SEC		D	1	2.C FE	20,000,000	103.6650	20,733,000	20,000,000	20,000,000					5.060	5.060	JD	2,811	1,012,000	02/18/2014	12/30/2022
K3752@-AE-0	COPENHAGEN AIRPORTS DENMARK AP E-SR-SEC		D	1	2.C FE	25,000,000	106.2720	26,568,000	25,000,000	25,000,000					5.260	5.260	JD	7,306	1,315,000	02/18/2014	12/29/2023
LW925@-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	34,354,642	94.0000	32,900,000	35,000,000	34,656,501		64,436			3.150	3.373	AO	275,625	1,102,500	02/14/2017	10/01/2026
M5920A-AF-6	ISRAEL CHEMICALS LIMITED SR UNSEC		D	1	2.C FE	17,719,538	106.1000	18,832,750	17,750,000	17,739,736		3,155			4.500	4.521	JD	64,344	798,750	01/30/2015	12/02/2024
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SR UNSEC		D	1	2.C FE	8,000,000	128.2500	10,260,000	8,000,000	8,000,000					6.375	6.375	MN	43,917	510,000	05/23/2018	05/31/2038
N2557F-DK-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		B		3.C FE	23,349,500	169.6640	38,632,447	22,770,000	23,593,584		(46,780)		(1,728,218)	7.500	6.900	JAN	1,600,138	1,825,875	03/12/2003	01/24/2033
N4281@-BS-3	KONINKLIJKE VOPAK N.V. AA-SR-UNSEC		D	1	2.B	40,000,000	103.9060	41,562,400	40,000,000	40,000,000					3.740	3.740	JD	49,867	1,496,000	12/19/2012	06/19/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N4445#-AR-7	IMTECH CAPITAL B.V. SUB		D		6. *	5,047,785	6.3150	3,464,865	54,867,224	3,464,865	(1,582,919)				7.250	185.062	JD			08/31/2015	01/28/2022
N4445#-AV-8	IMTECH CAPITAL B.V. SUB		D		6. *	779,319	6.3150	534,935	8,470,857	534,935	(244,384)				7.250	185.062	JD			08/31/2015	01/15/2022
N6587*-AA-1	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC				2.B	16,748,922	103.2820	17,637,984	17,077,500	17,077,500				(1,247,250)	1.550	1.550	MN	22,794	304,063	05/28/2019	05/31/2029
N6587*-AB-9	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC				2.B	26,798,276	103.9770	28,410,675	27,324,000	27,324,000				(1,995,600)	1.740	1.740	MN	40,940	540,161	05/28/2019	05/31/2031
N7338@-AC-5	RED ELECTRICA DE ESPANA B.V. C-SR-UNSEC		D	1	1.G	13,703,696	110.9320	16,639,800	15,000,000	14,533,955		105,759			5.310	6.242	AO	159,300	796,500	09/30/2011	10/19/2025
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC		B		2.B PL	83,197,729	109.7260	84,947,675	77,418,000	77,418,000				(5,654,200)	2.470	2.470	JD	5,312	1,947,370	04/05/2018	03/31/2036
N9061@-AF-7	VTTI B.V. SR-UNSEC		D		3.C	12,000,000	104.0660	12,487,920	12,000,000	12,000,000					3.800	3.800	JD	20,267	456,000	12/13/2017	12/15/2024
N9061@-AG-5	VTTI B.V. SR-UNSEC		D		3.A	24,000,000	105.4460	25,307,040	24,000,000	24,000,000					4.050	4.050	JD	43,200	972,000	12/13/2017	12/15/2027
P3143N-AG-9	CODELCO INC SR UNSEC		D		1.F FE	2,345,060	125.8910	3,147,272	2,500,000	2,390,823		4,962			5.625	6.099	MS	39,063	140,625	10/16/2009	09/21/2035
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC		D		2.B PL	40,000,000	131.7080	52,683,200	40,000,000	40,000,000					6.020	6.020	JD	6,689	2,408,000	09/30/2019	12/31/2040
P3753@-AA-0	ERGON PERU SAC SR-UNSEC		D		2.A PL	27,444,807	114.1460	31,327,149	27,444,807	27,444,807					4.870	4.871	JD	3,713	1,331,815	07/29/2020	06/30/2034
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA SR-UNSEC		D		2.C FE	50,000,000	113.6510	56,825,500	50,000,000	50,000,000					5.180	5.180	JD	122,306	2,590,000	06/25/2019	06/14/2029
P4000@-AA-1	ELETRANS SA SR-SEC		D		2.A FE	24,549,523	107.8550	26,477,888	24,549,523	24,549,523					4.060	4.060	JD	8,306	640,943	01/10/2018	12/28/2037
P4001*-AA-2	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	15,000,000	102.8600	15,429,000	15,000,000	15,000,000					3.150	3.150	FA	186,375	251,183	02/09/2021	02/09/2028
P4001*-AB-0	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	15,000,000	100.5610	15,084,150	15,000,000	15,000,000					3.200	3.200	JJ	221,333		07/15/2021	07/15/2028
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	10,000,000	104.6250	10,462,500	10,000,000	10,000,000					3.610	3.610	FA	142,394	191,909	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	10,000,000	101.5320	10,153,200	10,000,000	10,000,000					3.660	3.660	JJ	168,767		07/15/2021	07/15/2031
P7354P-AA-2	OI SA CO.GUARNT		D		5.A FE	10,989,000	87.7510	11,583,132	13,200,000	10,989,000					10.000	13.729	FA	535,333	1,320,000	07/31/2018	07/27/2025
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC		D		4.C Z	19,250,000	100.0000	19,250,000	19,250,000	19,250,000					10.000	10.123	FMAN	229,931	3,255,603	11/16/2018	11/16/2023
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC		D		3.A FE	41,735,517	104.0890	43,442,082	41,735,517	41,735,517					4.090	4.091	JD	75,866	1,886,427	08/14/2019	12/15/2026
P9798*-AB-6	VIRUTEX ILKO S.A. SR-UNSEC		D		2.C Z	30,000,000	102.5490	30,764,700	30,000,000	30,000,000					6.250	6.250	MS	593,750	1,875,000	09/06/2018	03/07/2025
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D		2.A FE	75,000,000	104.6000	78,450,000	75,000,000	75,000,000					3.750	3.750	AO	703,125	2,812,500	09/06/2017	10/01/2032
Q0832*-AC-0	AUSTRALIA PACIFIC-MELBOURNE PT B-SR-SEC		D	1	2.A FE	65,000,000	105.2710	68,426,150	65,000,000	65,000,000					4.570	4.570	MS	874,647	1,569,027	09/15/2011	09/15/2023
Q1297#-AF-5	CSL FINANCE PTY LTD B-SR		B	1	1.G	24,862,943	104.9000	23,885,730	22,770,000	22,770,000				(1,663,000)	1.930	1.930	NOV	60,200	441,758	11/12/2014	11/12/2024
Q1297#-AG-3	CSL FINANCE PTY LTD C-SR		B	1	1.G	24,862,943	107.7210	24,528,072	22,770,000	22,770,000				(1,663,000)	2.100	2.100	NOV	65,503	480,669	11/12/2014	11/12/2026
Q1297#-AJ-7	CSL FINANCE PTY LTD SR		B		1.G	51,366,345	103.0780	56,561,677	54,872,695	54,872,695				(1,605,335)	0.955	0.953	OCT	120,819	515,297	10/07/2015	10/08/2025
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LTD B-SR-SEC		D	1	2.B	39,000,000	105.9640	41,325,960	39,000,000	39,000,000					5.340	5.340	JJ	966,095	2,082,600	04/20/2011	07/14/2023
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	105.6120	10,561,200	10,000,000	10,000,000					3.820	3.820	JD	16,978	382,000	06/15/2017	06/15/2027
Q1629#-AP-2	BRISBANE AIRPORT CORP PTY LTD		D		2.B	15,000,000	106.1380	15,920,700	15,000,000	15,000,000					3.920	3.920	JD	26,133	588,000	06/15/2017	06/15/2029
Q1629#-AQ-0	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	106.8830	10,688,300	10,000,000	10,000,000					4.070	4.070	JD	18,089	407,000	06/15/2017	06/15/2032
Q1842#-AB-4	BROOKFIELD WA RAIL PTY LTD B-SR-SEC		D	1	2.B	39,000,000	100.5370	39,209,430	39,000,000	39,000,000					4.030	4.030	MS	410,388	1,571,700	03/27/2013	03/27/2022
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD C-SR-SEC		D	1	2.B	15,000,000	102.8810	15,432,150	15,000,000	15,000,000					4.230	4.230	MS	165,675	634,500	03/27/2013	03/27/2023
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD D-SR-SEC		D	1	2.B	17,000,000	104.9480	17,841,160	17,000,000	17,000,000					4.380	4.380	MS	194,423	744,600	03/27/2013	03/27/2025
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD B-SR-SEC		D	1	2.B	6,500,000	104.6780	6,804,070	6,500,000	6,500,000					4.640	4.640	JJ	138,233	301,600	07/16/2014	07/16/2024
Q2308#-AA-1	CHARTER HALL INV MGMT LTD		D		2.A FE	15,000,000	107.7750	16,166,250	15,000,000	15,000,000					3.940	3.940	MN	62,383	591,000	05/23/2017	05/23/2027
Q2308#-AC-7	CHARTER HALL INV MGMT LTD		D		2.A FE	18,000,000	108.9690	19,614,420	18,000,000	18,000,000					4.040	4.040	MN	76,760	727,200	05/23/2017	05/23/2029
Q2308*-AA-5	CHARTER HALL RETAIL MGMT LTD A-SR-UNSEC		D	1	2.A FE	17,000,000	104.8010	17,816,170	17,000,000	17,000,000					3.550	3.550	JJ	266,546	603,500	07/22/2015	07/22/2027
Q2308*-AB-3	CHARTER HALL RETAIL MGMT LTD SR-UNSEC		D		2.A	32,000,000	106.4450	34,062,400	32,000,000	32,000,000					3.760	3.760	MN	163,769	1,203,200	02/12/2016	05/12/2026
Q2759@-AA-7	CONSOLIDATED PRESS FINANCE LTD P-SR-UNSEC		D	1	2.C PL	35,000,000	101.3510	35,472,850	35,000,000	35,000,000					4.210	4.210	JD	53,210	1,473,500	06/18/2015	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD SR-UNSEC		D		2.C PL	20,000,000	107.8470	21,569,400	20,000,000	20,000,000					4.540	4.540	JD	32,789	908,000	06/18/2015	06/18/2025
Q2759@-AC-3	CONSOLIDATED PRESS FINANCE LTD SR-UNSEC		D	1	2.C PL	20,000,000	108.6710	21,734,200	20,000,000	20,000,000					4.640	4.640	JD	33,511	928,000	06/18/2015	06/18/2027
Q3079#-AC-2	DBCT FINANCE PTY LTD. A-SR-SEC		D	1	2.C	40,000,000	101.5010	40,600,400	40,000,000	40,000,000					3.840	3.840	MS	456,533	1,536,000	09/12/2012	09/12/2024
Q3189*-AB-5	DEXUS DIVERSIFIED TRUST B-SR-UNSEC		D	1	1.G	19,000,000	105.8700	20,115,300	19,000,000	19,000,000					3.560	3.560	JJ	323,169	676,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS DIVERSIFIED TRUST C-SR-UNSEC		D	1	1.G	26,000,000	108.7550	28,276,300	26,000,000	26,000,000					3.760	3.760	JJ	467,076	977,600	07/09/2013	07/09/2028
Q3189*-AE-9	DEXUS FUNDS MGMT LTD B-SR-UNSEC		D	1	1.G	20,000,000	108.1810	21,636,200	20,000,000	20,000,000					4.630	4.630	FA	339,533	926,000	02/19/2014	02/19/2025
Q3189*-AF-6	DEXUS FUNDS MGMT LTD C-SR-UNSEC		D	1	1.G	40,000,000	112.5710	45,028,400	40,000,000	40,000,000					4.790	4.790	FA	702,533	1,916,000	02/19/2014	02/19/2027
Q3393*-AH-4	ELECTRANET PTY LTD. B-SR-SEC		D	1	2.B	20,000,000	105.2030	21,040,600	20,000,000	20,000,000					3.710	3.710	MN	94,811	742,000	05/15/2013	05/15/2025
Q3393*-AJ-0	ELECTRANET PTY LTD. C-SR-SEC		D	1	2.B	10,000,000	107.4940	10,749,400	10,000,000	10,000,000					3.910	3.910	MN	49,961	391,000	05/15/2013	05/15/2028
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SR-UNSEC		D	1	1.G	53,000,000	106.9880	56,703,640	53,000,000	53,000,000					3.740	3.740	MS	611,178	1,982,200	09/10/2014	09/10/2026
Q3946*-AE-3	FOXTEL MGMT PTY LTD E-SR		D	1	2.C PL	75,000,000	101.7910	76,343,250	75,000,000	75,000,000					4.270	4.270	JJ	1,387,750	3,202,500	07/25/2012	07/25/2022
Q3946*-AF-0	FOXTEL MGMT PTY LTD F-SR		D	1	2.C PL	50,000,000	105.5800	52,790,000	50,000,000	50,000,000					4.420	4.420	JJ	957,667	2,210,000	07/25/2012	07/25/2024
Q3971@-AD-1	GPT RE LTD D-SR-UNSEC		D	1	1.F FE	85,000,000	114.2760	97,134,600	85,000,000	85,000,000					4.360	4.360	JJ	1,780,939	3,706,000	07/08/2014	07/08/2029
Q3973#-AC-9	GPT FUNDS MGMT LTD C-SR-UNSEC		D		1.G	29,000,000	115.1430	33,391,470	29,000,000	29,000,000					4.400	4.400	FA	510,400	1,276,000	02/07/2019	02/07/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q4352*-AA-6	GROWTHPOINT PROP AUSTRALIA LTD SR-SEC		D		2.B	30,000,000	110.6680	33,200,400	30,000,000	30,000,000					4.430	4.430	MN	140,283	1,329,000	05/23/2019	05/23/2029
	GROWTHPOINT PROP AUSTRALIA LTD SER A GUARANTEED																				
Q4352*-AB-4	SEN SEC		D		2.B	33,000,000	108.3470	35,754,510	33,000,000	33,000,000					4.230	4.230	JD	62,040	1,395,900	08/26/2019	06/15/2027
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC		B	1	2.B FE	6,783,122	109.2030	7,081,777	6,484,965	6,484,965				(386,843)	4.876	4.906	MJSD	3,513	323,259	05/27/2015	06/27/2027
Q5601@-AA-0	LLITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	18,000,000	111.0110	19,981,980	18,000,000	18,000,000					4.300	4.300	AO	176,300	774,000	04/09/2019	04/09/2029
Q5601@-AB-8	LLITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	9,000,000	111.4650	10,031,850	9,000,000	9,000,000					4.400	4.400	AO	90,200	396,000	04/09/2019	04/09/2031
Q5664#-AA-2	LONSDALE FINANCE PTY LTD SR-UNSEC		D		2.B FE	23,000,000	110.2750	25,363,250	23,000,000	23,000,000					4.190	4.190	AO	240,925	963,700	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SR-SEC		D		2.B FE	22,000,000	111.6250	24,557,500	22,000,000	22,000,000					4.270	4.270	AO	234,850	939,400	10/02/2018	10/01/2030
Q5664#-AH-7	LONSDALE FINANCE PTY LTD 2019-SR-UNSEC		D		2.B FE	83,000,000	108.5230	90,074,090	83,000,000	83,000,000					3.850	3.851	AO	798,875	3,195,500	07/09/2019	07/09/2031
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD L-SR-UNSEC		D	1	1.G PL	40,000,000	108.3670	43,346,800	40,000,000	40,000,000					4.040	4.040	MS	462,356	1,616,000	08/18/2015	09/18/2027
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD		D	1	1.G PL	50,000,000	108.7540	54,377,000	50,000,000	50,000,000					3.630	3.630	MS	519,292	1,815,000	09/20/2016	09/18/2028
Q6235#-AT-9	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	27,000,000	111.5470	30,117,690	27,000,000	27,000,000					4.080	4.080	MS	315,180	1,101,600	06/18/2019	09/18/2030
Q6235#-AU-6	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	20,000,000	112.1360	22,427,200	20,000,000	20,000,000					4.160	4.160	MS	238,044	832,000	06/18/2019	09/18/2032
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B	13,000,000	103.3910	13,440,830	13,000,000	13,000,000					3.340	3.342	AO	74,779	434,200	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B FE	17,000,000	103.6960	17,628,320	17,000,000	17,000,000					3.440	3.442	AO	100,716	584,800	04/29/2015	04/29/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC		B		2.B PL	90,145,490	110.3810	94,434,773	85,553,467	85,553,467				(5,103,457)	4.870	4.900	JAJO	1,041,613	4,301,962	12/19/2017	09/30/2039
Q6568@-AE-1	NETWORK FINANCE CO PTY LTD E-SR-SEC		B		2.A	59,482,266	89.9020	49,056,150	54,566,250	54,566,250				(3,255,000)	1.590	3.286	JAJO	209,176	906,169	02/14/2018	02/14/2030
Q6568@-AH-4	NETWORK FINANCE CO PTY LTD SR-SEC		B		2.A FE	49,322,000	109.3100	51,693,519	47,290,750	47,290,750				(2,821,000)	4.360	4.361	AO	504,014	2,105,733	12/13/2018	12/13/2028
Q6646*-AA-7	NEW TERMINAL FINANCING CO PTY A-SR-SEC		D	1	2.B	3,000,000	104.7390	3,142,170	3,000,000	3,000,000					3.730	3.730	MS	33,259	111,900	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY B-SR-SEC		D	1	2.B	17,000,000	105.5900	17,950,300	17,000,000	17,000,000					3.830	3.830	MS	193,521	651,100	05/05/2015	09/14/2027
Q6993#-AB-0	NOVION RE LTD B-SR-UNSEC		D	1	1.F FE	15,000,000	108.4300	16,264,500	15,000,000	15,000,000					3.790	3.790	JD	18,950	568,500	12/19/2014	12/19/2027
Q6993#-AC-8	NOVION RE LTD C-SR-UNSEC		D	1	1.F FE	15,000,000	110.2330	16,534,950	15,000,000	15,000,000					3.860	3.860	JD	19,300	579,000	12/19/2014	12/19/2029
Q7160#-AL-3	ORICA LTD		D		2.B FE	19,000,000	110.0930	20,917,670	19,000,000	19,000,000					4.330	4.330	MN	132,546	822,700	05/03/2017	05/03/2027
Q7397#-AM-6	PRATT FINANCE PROPRIETARY LTD F-SR		D	1	2.B PL	12,000,000	105.8790	12,705,480	12,000,000	12,000,000					5.320	5.320	JJ	297,920	638,400	07/13/2011	07/13/2023
Q7397#-AN-4	PRATT FINANCE PROPRIETARY LTD G-SR		D	1	2.B PL	16,000,000	106.0210	16,963,360	16,000,000	16,000,000					5.420	5.420	JJ	404,693	867,200	10/13/2011	07/13/2023
Q7397#-AS-3	PRATT FINANCE PROPRIETARY LTD SR		D		2.B PL	5,000,000	106.0260	5,301,300	5,000,000	5,000,000					3.790	3.790	JJ	88,433	189,500	07/13/2015	07/13/2027
Q7450@-AA-8	PERTH AIRPORT PTY LTD A-SR-SEC		D	1	2.B FE	5,000,000	101.8100	5,090,500	5,000,000	5,000,000					4.470	4.470	JJ	96,229	223,500	07/26/2012	07/26/2022
Q7450@-AB-6	PERTH AIRPORT PTY LTD B-SR-SEC		D	1	2.B FE	45,432,300	106.0900	47,740,500	45,000,000	45,115,854		(41,966)			4.570	4.462	JJ	885,438	2,056,500	03/06/2013	07/26/2024
Q7450@-AF-7	PERTH AIRPORT PTY LTD F-SR-SEC		D		2.B FE	23,000,000	104.4520	24,023,960	23,000,000	23,000,000					3.600	3.600	JJ	395,600	828,000	07/09/2015	07/09/2027
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A		B		1.F FE	138,994,869	91.2110	120,336,172	131,931,644	131,931,644				(7,816,368)	2.169	0.000	JAJO	721,412	2,456,559	10/19/2016	07/02/2040
Q7724#-AE-8	POWERCO LTD B-SR-SEC		D	1	2.B FE	40,000,000	104.3760	41,750,400	40,000,000	40,000,000					4.560	4.560	JD	121,600	1,824,000	06/07/2011	06/07/2023
Q7724#-AF-5	POWERCO LTD C-SR-SEC		D	1	2.B FE	15,000,000	110.3150	16,547,250	15,000,000	15,000,000					4.860	4.860	JD	48,600	729,000	06/07/2011	06/07/2026
Q7724#-AJ-7	POWERCO LTD SR-SEC		B	1	2.B	39,935,145	113.4230	38,841,706	34,245,000	34,245,000				(1,730,000)	6.620	6.620	AO	478,593	2,357,217	10/15/2014	04/15/2027
Q7795#-AA-0	QIC FINANCE-SHOPPING CENTRE FU		D		1.G	35,000,000	108.2860	37,900,100	35,000,000	35,000,000					3.860	3.860	JJ	637,972	1,351,000	07/11/2017	07/12/2027
Q7795#-AB-8	QIC FINANCE-SHOPPING CENTRE FU		D		1.G	15,000,000	109.8610	16,479,150	15,000,000	15,000,000					3.960	3.960	JJ	280,500	594,000	07/11/2017	07/11/2029
Q7795*-AA-4	QIC FINANCE-PROPERTY FUND PTY SR-UNSEC		D		1.F	50,000,000	108.2660	54,133,000	50,000,000	50,000,000					3.670	3.670	FA	734,000	1,835,000	08/07/2019	08/07/2029
Q8501*-AD-1	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.C Z	10,308,400	109.8410	10,984,100	10,000,000	10,236,535		(30,302)			4.410	4.003	MS	133,525	441,000	07/24/2019	09/12/2028
Q8501*-AE-9	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	24,157,560	113.0880	27,141,120	24,000,000	24,132,050		(10,842)			4.610	4.538	MS	334,993	1,106,400	07/24/2019	09/12/2031
Q8501*-AF-6	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	30,000,000	113.8840	34,165,200	30,000,000	30,000,000					4.710	4.710	MS	427,825	1,413,000	09/12/2018	09/12/2033
Q8773@-AA-6	STOCKLAND TRUST MGMT LTD A-SR-UNSEC		D	1	1.G YE	30,000,000	101.6280	30,488,400	30,000,000	30,000,000					3.990	3.990	FA	498,750	1,197,045	08/01/2012	08/01/2022
Q8773@-AB-4	STOCKLAND TRUST MGMT LTD B-SR-UNSEC		D	1	1.G YE	30,000,000	105.6950	31,708,500	30,000,000	30,000,000					4.140	4.140	FA	517,500	1,242,045	08/01/2012	08/01/2024
Q8773@-AP-3	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G FE	30,000,000	107.4600	32,238,000	30,000,000	30,000,000					3.730	3.730	JJ	512,875	1,119,045	01/16/2018	01/16/2030
Q8773@-AT-5	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	27,000,000	109.1240	29,463,480	27,000,000	27,000,000					3.810	3.810	AO	174,308	1,028,750	04/30/2019	04/30/2029
Q8773@-AU-2	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	34,000,000	110.2470	37,483,980	34,000,000	34,000,000					3.910	3.910	AO	225,259	1,329,450	04/30/2019	04/30/2031
Q8806#-AB-3	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C FE	75,000,000	112.6080	84,456,000	75,000,000	75,000,000					4.720	4.720	JD	186,833	3,540,000	06/12/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C FE	89,338,200	114.7590	103,283,100	90,000,000	89,481,632		47,430			4.820	4.903	JD	228,950	4,338,000	10/23/2018	06/12/2030
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC		B		2.B PL	53,677,500	98.7330	53,874,896	54,566,250	54,566,250				(3,255,000)	4.070	4.070	MJSD	6,169	2,258,850	10/22/2020	06/30/2042
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE		B		5.B GI	21,980,630	100.0000	32,832,999	32,832,999	21,563,573		(366,083)		(1,103,132)	3.680	6.712	MJSD	3,310	3,361,536	03/31/2013	12/24/2034
Q9194#-AL-9	TRANSURBAN FINANCE CO PTY LTD D-SR-SEC		D	1	2.A	18,525,414	114.4570	20,826,352	18,195,787	18,333,299		(23,663)			6.210	6.028	MN	147,522	1,129,958	05/10/2011	11/14/2026
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE A-SR-SEC		D	1	2.B FE	5,000,000	106.4320	5,321,600	5,000,000	5,000,000					4.160	4.160	MS	57,200	208,000	09/22/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE B-SR-SEC		D	1	2.B FE	30,000,000	108.7450	32,623,500	30,000,000	30,000,000					4.260	4.260	MS	351,450	1,278,000	09/22/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	10,000,000	103.8490	10,384,900	10,000,000	10,000,000					3.450	3.450	JD	10,542	345,000	12/20/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	15,000,000	105.7570	15,863,550	15,000,000	15,000,000					3.550	3.550	JD	16,271	532,500	12/20/2016	12/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09194*-AL-3	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	24,000,000	106.5400	25,569,600	24,000,000	24,000,000					3.960	3.960	MN	121,440	950,400	05/15/2019	05/15/2029
09194*-AM-1	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	23,000,000	109.9270	25,283,210	23,000,000	23,000,000					4.060	4.060	MN	119,319	933,800	05/15/2019	05/15/2031
98578-AB-1	WORLEYPARSONS FINANCIAL SERVIC B-SR		D	1	2.C PL	41,000,000	102.0570	41,843,370	41,000,000	41,000,000					4.000	4.000	MS	492,000	1,640,000	09/13/2012	09/13/2022
R17207-AR-3	STATOIL-DEN NORSK STATS OLJESE SR		D	1	1.D Z	24,346,274	106.6030	25,584,631	24,000,000	24,026,889		(26,697)			7.875	7.749	JD	115,500	1,890,000	03/10/1993	12/09/2022
W2710@-AB-6	ELLEVIO AB		B	1	2.B FE	71,091,244	105.7200	74,146,267	70,134,570	70,134,570				(6,892,753)	2.780	2.780	FA	666,162	2,062,014	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB		D	1	2.B FE	25,000,000	104.2010	26,050,250	25,000,000	25,000,000					3.440	3.440	FA	293,833	860,000	10/25/2016	10/27/2031
X5151*-AD-2	LANDSVIRKJUN SR-UNSEC		D		2.A FE	12,000,000	100.5030	12,060,360	12,000,000	12,000,000					4.010	4.010	MS	151,043	481,200	03/08/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN SR-UNSEC		D		2.A FE	16,000,000	103.1860	16,509,760	16,000,000	16,000,000					4.120	4.120	MS	206,916	659,200	03/08/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN SR-UNSEC		D		2.A FE	3,000,000	106.3360	3,190,080	3,000,000	3,000,000					4.300	4.300	MS	40,492	129,000	03/08/2018	03/08/2025
Y6426N-AA-3	1MDB GLOBAL INVESTMENTS SR UNSEC		D		1.A	18,582,810	100.9430	19,179,146	19,000,000	18,924,169		60,076			4.400	4.749	MS	260,089	836,000	04/14/2015	03/09/2023
Y68851-AK-3	PETROLIAM NASIONAL BHD PETROLIAM NASIONAL BHD		D		1.G FE	5,092,300	126.1780	6,308,913	5,000,000	5,033,286		(5,603)			7.625	7.457	AO	80,486	381,250	03/27/2003	10/15/2026
Y7123S-AY-4	BANK MANDIRI PT SERIES EMTN		D		2.C FE	7,312,500	104.1750	7,292,282	7,000,000	7,194,880		(82,309)			3.750	2.483	AO	58,333	262,500	07/23/2020	04/11/2024
Y8158K-AC-5	STATE OIL CO OF THE AZER SR UNSEC		D		3.C FE	2,079,000	120.4160	2,408,320	2,000,000	2,056,615		(5,080)			6.950	6.500	MS	39,769	139,000	12/09/2016	03/18/2030
Z06400-75-8	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	17,714,194	99.5380	16,998,602	17,077,500	17,282,407		(5,479)		(1,262,468)	1.375	1.296	OCT	50,180	249,827	09/29/2020	10/15/2040
Z06400-76-6	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	39,801,349	99.9620	38,694,213	38,709,000	38,825,826		(3,400)		(2,835,761)	1.625	1.604	OCT	134,421	669,235	09/29/2020	10/15/2050
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						109,845,852,356	XXX	120,722,773,839	110,562,983,432	109,897,951,985	(1,841,403)	989,187	32,922,764	(190,129,115)	XXX	XXX	XXX	1,032,463,379	4,183,068,102	XXX	XXX
00077B-3U-5	AMAC 2002-9 A4 RTL NAS			4	1.A FM	676,177	102.8930	681,259	662,107	664,040		(206)			5.750	5.679	MON	3,173	38,071	11/08/2002	12/25/2032
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS			4	1.A FM	263,731	102.5350	264,991	258,441	260,408		(128)			5.750	4.803	MON	1,238	14,677	02/21/2003	02/25/2033
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS			4	1.A FM	799,720	100.6590	811,677	806,366	800,382		104			5.500	5.688	MON	3,696	44,350	05/02/2003	05/25/2033
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS			4	4.B FM	764,658	99.2490	1,066,078	1,074,142	1,030,767		10,800			7.150	6.513	MON	6,400	76,801	03/31/2010	01/25/2032
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS			4	1.A FM	100,461	103.4360	103,949	100,496	100,152		(12)			6.150	6.206	MON	515	6,181	12/06/2002	03/25/2033
004313-AP-7	ACCFC 1996-1 B2 SUB			4	6. FE		0.0060	574	9,573,000						10.025	0.000	MON			03/31/2006	11/15/2026
004421-CN-1	ACE 2003-NC1 A1 FLT STEP			4	1.A FM	8,394,716	98.3070	8,568,561	8,716,123	8,551,937		24,702			0.783	1.358	MON	948	68,932	06/18/2014	07/25/2033
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP			4	1.A FM	388,163	100.0000	429,307	429,309	412,695		4,390			1.678	4.178	MON	100	7,281	12/16/2013	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC			4	1. FM		0.0000								5.730	0.000	MON			05/01/2020	11/25/2039
004421-MW-0	ACE 2005-SN1W A2 STEP AFC			4	1.A FM	4,416,783	98.8500	4,709,055	4,763,835	4,611,831		5,834			5.730	6.180	MON	22,747	87,547	11/01/2021	11/25/2039
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR			4	1.A FM	3,153,149	100.6650	3,482,230	3,459,234	3,390,826		16,953			1.083	1.984	MON	520	75,073	09/03/2015	06/25/2035
00760F-AA-4	AEGIS SECURITIZED ASSETS INC ASSET BACKED I/O			4	6. *		0.0100								2.900	0.000	MON			06/30/1993	05/20/2049
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS			4	1.D FM	3,902,735	77.9570	7,211,971	9,251,225	3,132,163		(180,419)			6.000	32.078	MON	46,256	554,191	12/31/2011	08/25/2036
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS			4	1.D FM	1,648,299	99.3290	4,191,510	4,219,804	1,398,448		(34,408)			5.750	46.731	MON	20,220	241,380	11/30/2010	04/25/2037
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS			4	1.D FM	1,518,694	80.4970	5,385,162	6,689,881	937,617		(65,071)			6.000	84.947	MON	33,449	398,946	02/28/2011	01/25/2047
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS			4	1.D FM	1,191,392	46.7550	1,495,549	3,198,669	840,415		(84,596)			0.559	25.996	MON	199	17,620	02/28/2015	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS			4	1.D FM	1,163,052	73.3540	3,875,113	5,282,791	749,345		(83,876)			5.750	102.275	MON	25,313	302,702	11/30/2010	03/25/2037
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS			4	1.D FM	3,230,376	79.7850	5,142,470	6,445,414	2,783,386		(160,860)			5.750	20.144	MON	30,884	369,753	11/30/2010	07/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS			4	1.D FM	3,716,888	93.9280	5,972,468	6,358,528	3,282,627		(105,847)			6.000	22.121	MON	31,793	379,020	12/31/2011	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A1B EXCH SSNR NAS			4	1.D FM	696,724	77.9650	2,488,852	3,192,270	583,503		(48,365)			6.000	89.727	MON	15,961	189,981	11/30/2010	08/25/2037
02639M-AK-2	AGFMT 2006-1 A4 AFC AS			4	1.A FM	5,233,252	102.9120	6,336,045	6,156,767	5,863,171		24,331			5.750	6.984	MON	29,501	353,842	02/29/2008	12/25/2035
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A			4	1.A FM	2,201,580	101.4240	2,280,813	2,248,788	2,232,137		12,352			1.694	2.743	MON	3,174	30,484	11/04/2021	10/25/2034
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS			4	1.A FM	439,694	100.3030	515,125	513,570	513,570					0.823	0.824	MON	59	4,271	03/23/2016	02/25/2045
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC			4	1.A FM	496,558	100.0740	528,390	528,000	519,276		10,766			1.746	4.660	MON	768	8,949	09/09/2013	09/25/2045
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1			4	6. *		0.0100	1	8,009			(862)			7.085	0.000	MON	47	537	12/31/2008	02/18/2024
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B			4	6. *		0.0100	6	58,701			(274)	25,744		7.095	0.000	MON	347	2,938	09/01/2021	05/18/2023
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3			4	6. *		0.0100	7	71,582						6.500	0.000	MON	388	2,988	11/04/1993	12/18/2023
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS			4	1.A FM	3,352,820	101.3230	3,397,178	3,352,820	3,352,820					4.022	3.703	MON	11,238	138,614	04/02/2004	05/25/2034
03464R-AE-3	ANGEL OAK MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A			4	1.A	6,033,958	99.8850	6,007,100	6,014,000	6,026,817		(6,460)			3.764	3.627	MON	18,864	226,367	12/14/2020	12/25/2059
040104-LH-2	ARSI 2004-W9 A1 FLT STEP PT AS			4	1.A FM	4,726,294	95.1140	4,804,690	5,051,483	4,877,772		17,879			0.583	1.128	MON	409	29,747	06/18/2014	06/26/2034
042858-AD-2	ARRW 2019-2 M1 MEZ AFC			4	1.A	18,054,677	103.2320	18,638,467	18,055,000	18,039,604		(6,909)			4.760	4.737	MON	71,618	859,418	05/16/2019	04/25/2049
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC			4	1.A FM	35,102	100.8910	113,769	112,765	48,651		7,511			2.203	59.745	MON	35	2,511	12/16/2013	03/25/2032
054900-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D			4	1.A FM	5,276,845	100.6020	6,066,980	6,030,680	5,661,257		62,977			1.022	5.363	MON	5,136	69,858	07/20/2016	05/26/2046
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN			4	1.A FM	575,332	96.5940	624,426	646,441	600,610		2,904			0.313	2.614	MON	28	3,414	07/17/2015	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN			4	1.A FM	1,585,047	95.8050	1,706,235	1,780,952	1,654,775		8,014			0.244	2.538	MON	60	6,886	07/17/2015	04/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS			4	1.A FM	474,310	107.2160	542,621	506,099	482,766		546			6.000	8.415	MON	2,531	30,366	11/04/2002	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS			4	1.A FM	1,084,812	107.0330	1,144,870	1,069,645	1,081,169		(432)			6.000	5.303	MON	5,348	64,179	11/04/2002	11/25/2032
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS			4	1.D FM	2,263,682	106.9410	2,474,824	2,314,197	2,269,309		1,242			5.500	6.116	MON	10,607	127,214	11/09/2004	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS			4	3.B FM	1,395,872	97.8240	1,531,196	1,565,251	1,430,139		(1,246)			5.500	8.445	MON	7,174	85,998	11/30/2010	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS			4	1.D FM	1,480,401	95.9100	1,528,786	1,593,972	1,500,941		2,866			2.388	4.917	MON	3,172	40,531	11/18/2016	11/25/2033
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS			4	1.D FM	5,089,073	72.6450	4,475,043	6,160,114	3,878,585		(193,468)			2.710	8.129	MON	13,912	184,225	11/05/2015	08/25/2034
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS			4	1.A FM	1,030,428	103.5830	1,091,920	1,054,146	1,034,265		455			2.619	3.332	MON	2,301	28,498	06/10/2013	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS			4	4.B FM	1,075,442	98.3050	1,148,556	1,168,364	1,177,702		(185)			5.500	3.635	MON	5,355	64,168	08/31/2014	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS			4	1.D FM	1,348,765	95.9800	1,884,850	1,963,795	1,099,522		9,830			5.750	21.505	MON	9,410	110,013	07/06/2011	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS			4	1.D FM	361,165	99.1860	555,922	560,483	285,222		(9,878)			5.500	20.586	MON	2,569	30,751	11/30/2012	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS			4	1.D FM	736,960	96.8870	1,033,422	1,066,630	762,200		2,763			6.000	12.854	MON	5,333	63,652	02/29/2012	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS			4	1.D FM	661,865	96.9000	1,295,140	1,336,567	639,381		1,892			6.000	27.970	MON	6,683	79,760	01/11/2013	05/25/2036
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS			4	4.B FM	2,721,871	101.0860	2,770,574	2,740,821	2,722,731		161			6.000	6.231	MON	13,704	164,449	10/10/2006	09/25/2036
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS			4	3.B FM	2,005,486	99.0340	2,110,033	2,130,622	2,062,292		(80)			6.000	7.080	MON	10,653	127,077	02/28/2013	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS			4	1.D FM	200,513	98.0250	724,791	739,391	60,132		(492)			6.000	308.814	MON	3,697	44,117	09/13/2011	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS			4	1.A FM	3,863,540	103.4070	4,179,458	4,041,758	3,882,747		8,866			2.105	4.254	MON	7,089	93,371	10/16/2013	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS			4	1.A FM	8,158	100.5750	8,000	7,954	7,954					7.000	6.945	MON	46	557	05/16/2002	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS			4	1.A FM	491,913	107.9680	551,802	511,078	495,521		966			6.500	7.190	MON	2,768	33,220	01/28/2009	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS			4	1.A FM	1,014,749	104.5260	1,094,833	1,047,428	1,019,049		925			5.500	6.234	MON	4,801	57,545	08/26/2004	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS			4	1.D FM	1,731,186	94.7820	1,735,745	1,831,294	1,737,254		2,265			2.787	4.511	MON	4,253	28,444	11/04/2021	05/25/2035
065910-AJ-0	BAMH 1996-1 B2 SUB			4	6. FE	0	0.0100	860	8,604,417						8.500	0.000	MON			06/30/2001	10/10/2026
06606B-AM-2	BAMH 1997-1 B2 SUB AFC			4	6. FE	0	0.0010	79	7,860,275						7.700	0.000	MON			06/30/2001	01/10/2028
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS			4	1.A FM	686,010	100.4130	691,220	688,376	686,187		60			2.006	2.081	MON	1,151	15,305	02/19/2015	04/25/2034
07384M-Q8-8	BSARM 2004-3 2A CSTR AS			4	1.A FM	4,369,798	102.1960	4,462,984	4,367,068	4,365,765		(258)			2.697	2.659	MON	9,814	125,398	02/05/2014	07/25/2034
07386H-ME-8	BALTA 2004-10 M1 MEZ FLT STEP AFC IR			4	1.A FM	0	0.0000								1.003	0.000	MON			12/28/2020	09/25/2034
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC			4	1.D FM	5,208,296	104.1860	6,918,287	6,640,352	4,953,443		(15,430)			6.000	21.560	MON	33,202	337,759	09/16/2010	02/25/2035
073879-SL-3	BSABS 2005-AC2 1A STEP AFC			4	1.D FM	2,768,003	96.9890	3,330,055	3,433,450	2,437,492		(109)			5.750	12.871	MON	16,452	209,659	01/12/2011	04/25/2035
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S			4	1.A FM	1,218,691	101.6160	1,291,710	1,271,166	1,243,022		492			2.460	3.596	MON	2,606	41,228	02/16/2010	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN			4	1.A FM	1,956,094	95.7160	2,252,391	2,353,196	2,013,767		13,887			0.273	5.393	MON	89	6,482	11/04/2016	06/25/2047
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC			4	1.A FM	7,057,441	95.0360	7,569,103	7,964,419	7,248,311		33,095			0.283	3.009	MON	313	22,742	10/28/2014	06/25/2037
07402L-AD-4	BSSP 2007-EMX1 M2 MEZ FLT STEP IRC			4	1.D FM	5,950,000	101.0860	7,076,001	7,000,000	6,582,398		125,668			2.103	4.794	MON	2,044	148,804	09/23/2016	03/25/2037
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC			4	1.D FM	705,889	79.0770	1,091,933	1,380,855	621,901		(17,495)			0.221	9.932	MON	42	3,100	03/31/2014	07/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ			4	1.A FM	3,045,987	102.1370	3,635,067	3,559,005	3,178,869		23,950			3.070	4.709	MON	9,104	108,789	03/31/2015	12/25/2036
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS			4	1.A FM	473,299	102.4760	746,732	728,688	384,756		47,262			5.500	168.592	MON	3,340	40,016	09/28/2011	05/25/2036
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS			4	1.D FM	784,341	62.4000	954,027	1,528,898	596,618		(72,415)			6.250	18.286	MON	7,963	94,514	05/31/2011	09/25/2036
12543U-AD-4	CWHL 2006-15 A4 SEQ AS			4	1.D FM	4,192,798	68.1210	5,203,171	7,638,150	3,728,642		(220,150)			6.250	13.637	MON	39,782	432,680	05/31/2012	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS			4	1.D FM	2,208,123	68.1210	2,609,953	3,831,358	1,957,046		(116,870)			6.250	12.362	MON	19,955	217,036	05/31/2012	10/25/2036
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS			4	1.D FM	2,243,336	71.5190	3,197,490	4,470,824	1,597,378		(147,053)			6.000	30.393	MON	22,354	265,795	11/30/2012	01/25/2037
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS			4	1.D FM	4,053,128	68.6570	4,426,522	6,447,308	3,276,410		(244,909)			6.000	12.168	MON	32,237	385,462	02/29/2012	02/25/2037
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS			4	1.D FM	1,128,921	68.6570	1,880,088	2,738,381	472,205		(43,357)			6.000	72.515	MON	13,692	163,718	08/02/2011	02/25/2037
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS			4	1.D FM	0	68.6570	356,213	518,830						6.000	0.000	MON	2,594	31,019	03/31/2010	02/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS			4	1.D FM	2,383,221	72.1180	2,772,781	3,844,777	1,930,643		(153,746)			6.000	15.683	MON	19,224	222,085	12/31/2011	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS			4	1.D FM	1,843,471	75.8570	2,094,107	2,760,583	1,530,727		(110,378)			6.500	13.887	MON	14,953	172,747	12/31/2011	09/25/2037
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS			4	1.D FM	3,458,637	65.9390	3,360,252	5,095,992	2,753,026		(216,818)			6.000	9.541	MON	25,480	304,452	02/28/2013	08/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS			4	1.D FM	571,043	60.9460	1,049,929	1,722,718	465,988		(38,447)			5.750	33.189	MON	8,255	98,321	12/31/2011	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS			4	1.D FM	2,696,926	69.7710	4,075,494	5,841,258	2,228,873		(177,280)			6.000	20.469	MON	29,206	350,349	11/30/2012	07/25/2037
12558M-BD-3	CITHE 2002-2 MV2 MEZ FLT STEP			4	1.A FM	67,411	120.8440	823,514	681,468	88,517		21,621			1.993	593.351	MON	189	14,699	12/16/2013	11/25/2031
12558M-BN-1	CITHE 2003-1 M2 MEZ STEP AFC			4	1.A FM	12,990,896	98.4600	13,482,294	13,693,122	13,497,561		25,136			5.560	6.157	MON	63,445	761,338	12/31/2009	09/20/2032
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS			4	1.D FM	4,960,492	99.8290	7,055,975	7,068,053	5,506,113		23,093			6.000	9.765	MON	35,340	423,009	11/30/2013	11/25/2036
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS			4	1.D FM	3,840,853	101.4810	6,286,629	6,194,908	3,918,788		266			6.250	19.279	MON	32,265	385,917	08/31/2011	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS			4	1.D FM	1,806,467	101.4810	3,034,112	2,989,845	2,033,982		12,554			6.250	16.373	MON	15,572	186,255	08/31/2011	07/25/2037
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS			4	1.D FM		100.0000	477	477						0.000	0.000	MON		230	07/20/2011	11/25/2027
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS			4	1.D FM	3,497,931	33.5140	3,126,027	9,327,475	2,825,736		(129,597)			6.131	11.609	MON	47,653	203,211	06/30/2014	02/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126384-AR-7	CSMC 2007-2 3A5 SEQ AS			4	1.D FM	618,665	71.0980	644,132	905,982	367,819		(26,636)			5.500	18.985	MON	4,152	49,564	02/10/2012	03/25/2037
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR			4	1.A	4,299,744	99.8620	4,764,275	4,770,867	4,466,899		39,925			3.000	9.907	MON	11,927	143,100	03/04/2019	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC			4	1.A	2,986,139	101.7220	3,056,673	3,004,919	2,989,203		1,903			4.000	4.437	MON	10,016	119,427	10/26/2018	03/25/2044
126670-CL-0	CWL 2005-11 AF6 AFC NAS			4	1.A FM		101.7490	193,732	190,402						5.050	5,920.070	MON	801	7,883	09/30/2011	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS			4	1.D FM	2,817,029	96.8670	4,268,524	4,406,603	3,678,581		208,841			5.805	23.059	MON	21,317	196,739	06/01/2021	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC			4	1.A FM	308,270	100.5930	1,308,469	1,300,760	355,361		31,649			5.711	100.706	MON	6,191	52,181	09/30/2011	05/25/2036
126670-QU-5	CWL 2005-17 1AF4 STEP AFC			4	1.A FM	3,056,078	99.6860	12,226,640	12,265,152	4,164,488		324,660			6.047	19.817	MON	61,806	492,031	09/30/2011	05/25/2036
126671-3T-1	CWL 2004-2 1A FLT STEP			4	1.A FM	18,009,280	98.6920	19,545,014	19,804,019	18,951,354		108,035			0.543	1.469	MON	1,493	108,612	01/16/2014	07/25/2034
126671-3X-2	CWL 2004-2 3A3 FLT STEP			4	1.A FM	7,369,831	99.3210	8,010,684	8,065,479	7,740,032		45,485			0.803	1.780	MON	899	65,437	04/26/2021	07/25/2034
126671-TV-8	CWL 2002-5 MF2 MEZ NAS			4	1.A FM		100.3810	19,419	19,345						5.173	0.000	MON	83	751	12/31/2010	01/25/2033
126671-TW-6	CWL 2002-5 BF SUB NAS			4	1.A FM		78.6710	475,426	604,322						6.829	0.000	MON	3,439	26,882	12/31/2010	10/25/2032
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC			4	1.A FM	382,203	99.7000	496,492	497,984	451,516		10,406			0.853	5.066	MON	59	4,292	03/02/2012	03/25/2034
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC			4	1.A FM	1,759,958	97.9740	1,824,654	1,862,390	1,815,133		5,404			0.643	1.264	MON	166	12,097	06/17/2014	12/25/2034
126673-N9-9	CWL 2005-4 AF6 AFC NAS			4	1.A FM	23,063	100.7990	27,536	27,318	25,763		931			4.740	16.108	MON	108	1,161	06/18/2013	10/25/2035
126673-Y9-7	CWL 2005-7 AF6 AFC NAS			4	1.A FM	1,517	100.4350	1,732	1,724	1,696		36			4.693	10.643	MON	7	81	01/20/2010	10/25/2035
126673-ZU-9	CWL 2005-3 AF6 AFC NAS			4	1.A FM	17,284	100.5810	19,051	18,941	18,455		230			5.219	7.397	MON	82	784	06/11/2008	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS			4	1.D FM	10,359,230	101.6940	12,032,773	11,832,303	10,662,770		27,292			5.500	8.489	MON	54,231	650,777	11/30/2012	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS			4	1.D FM	1,583,973	97.4700	1,908,429	1,957,974	1,681,254		20,251			5.500	11.667	MON	8,974	107,680	11/30/2012	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS			4	3.B FM	3,781,122	98.3070	3,890,104	3,957,113	3,966,734		29,696			5.500	6.928	MON	18,137	217,641	11/30/2012	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS			4	1.D FM	4,096,020	101.7670	4,808,199	4,724,700	4,021,977		(20,144)			5.500	8.928	MON	21,655	259,858	12/31/2011	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS			4	1.D FM	4,071,128	86.2210	4,339,284	5,032,773	4,041,244		(93,909)			5.500	5.616	MON	23,067	299,555	11/30/2014	04/25/2035
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS			4	1.A FM	22,374,860	102.2780	25,234,611	24,672,630	23,956,759		22,973			5.750	6.691	MON	118,223	1,418,676	05/29/2008	03/25/2034
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS			4	1.A FM	11,907,357	103.6240	12,841,230	12,392,107	12,261,511		2,863			5.500	5.802	MON	56,797	681,566	10/28/2004	04/25/2034
12667F-E6-8	CWALT 2004-J12 A4 NAS			4	1.A FM	2,203,930	102.3450	3,287,376	3,212,043	1,913,768		46,935			5.500	21.012	MON	14,722	176,671	09/17/2010	01/25/2035
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS			4	2.B FM	34,015,888	101.3770	35,744,960	35,259,542	34,862,923		26,296			5.500	5.897	MON	161,606	1,939,275	11/19/2004	02/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS			4	1.A FM	1,493,701	102.7060	1,559,959	1,518,857	1,496,166		442			5.500	5.884	MON	6,961	83,537	04/27/2004	07/25/2034
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS			4	1.A FM	9,183,093	103.3690	9,179,775	8,880,598	8,961,104		(4,074)			6.000	5.628	MON	44,403	532,836	01/19/2005	07/25/2034
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS			4	1.A FM	1,601,480	102.0570	1,722,803	1,688,085	1,620,418		7,904			5.500	7.916	MON	7,737	92,845	06/04/2004	08/25/2034
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS			4	3.B FM	2,310,497	98.8190	2,270,790	2,297,930	2,297,829		(314)			5.500	5.467	MON	10,532	127,258	12/20/2004	02/25/2035
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS			4	1.A FM	13,345,900	101.9910	13,832,238	13,562,193	13,451,224		8,326			6.000	6.415	MON	67,811	813,557	08/18/2004	09/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS			4	1.A FM	699,484	103.1770	889,852	862,449	720,256		10,309			6.000	15.757	MON	4,312	51,747	04/18/2012	10/25/2034
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS			4	1.D FM	65,439	99.5050	220,984	222,085	65,604					5.500	67.473	MON	1,018	12,191	05/31/2011	03/25/2035
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS			4	1.D FM	12,490	91.0730	28,711	31,526	4,579		146			5.500	267.549	MON	144	1,731	05/21/2012	03/25/2035
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS			4	6. FM		0.0010	14	1,373,954						4.597	0.000	MON	5,263	24,220	08/31/2013	01/25/2035
12667F-ZH-1	CWALT 2004-29CB A3 SSNR NAS			4	1.A FM	12,240,155	102.8920	12,812,826	12,452,746	12,323,558		3,485			5.500	5.814	MON	57,075	684,883	11/30/2012	01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS			4	1.A FM	9,374,069	101.8350	9,990,681	9,810,689	9,743,518		3,982			5.500	5.711	MON	44,966	539,574	07/10/2013	01/25/2035
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS			4	1.D FM	442,966	99.9330	941,846	942,481	250,592		(1,324)			5.500	47.244	MON	4,320	51,818	10/26/2011	05/25/2035
12667G-BA-0	CWALT 2005-10CB 1A5 SSNR NAS			4	1.D FM	12,722,157	94.1220	12,952,342	13,761,187	12,479,477		(138,277)			5.500	5.895	MON	63,072	756,098	11/30/2015	05/25/2035
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS			4	1.D FM	1,615,056	92.8760	1,988,189	2,140,700	1,572,720		4,874			0.609	8.553	MON	145	12,891	03/14/2011	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS			4	1.D FM	766,727	92.8760	984,361	1,059,870	781,023		3,489			0.603	10.608	MON	106	6,386	03/16/2011	05/25/2035
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS			4	1.D FM	10,984,034	98.1080	11,885,963	12,115,219	11,014,370		48,479			5.500	7.578	MON	55,528	666,337	11/30/2012	05/25/2035
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS			4	1.D FM	2,831,717	101.4790	3,948,938	3,891,377	2,921,519		24,727			5.500	14.729	MON	17,835	213,908	11/30/2012	05/25/2035
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS			4	1.D FM	627,585	96.9250	955,206	985,509	498,889		(1,142)			5.500	26.718	MON	4,517	54,203	08/31/2011	06/25/2035
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS			4	3.B FM	2,672,930	96.9250	2,788,720	2,877,192	2,829,569		27,827			5.500	7.694	MON	13,187	158,245	05/31/2012	06/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS			4	1.D FM	1,678,064	96.0130	3,206,337	3,339,499	1,183,359		(2,500)			5.500	46.677	MON	15,306	182,985	07/27/2010	06/25/2035
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS			4	1.D FM	10,441,837	92.6980	10,998,239	11,864,541	10,185,191		(172,478)			5.500	6.499	MON	54,379	652,550	12/31/2011	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS			4	1.D FM	2,022,834	94.1580	2,605,617	2,767,296	2,044,669		(12,470)			5.500	10.903	MON	12,683	151,665	11/30/2012	06/25/2035
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS			4	3.B FM	4,661,748	94.8480	4,833,580	5,096,142	5,003,776		68,068			5.500	8.552	MON	23,357	279,964	11/30/2012	07/25/2035
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS			4	1.D FM	380,202	93.1550	823,461	883,967	190,636		(1,947)			5.500	67.394	MON	4,052	48,467	07/15/2010	07/25/2035
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS			4	1.D FM	3,061,647	83.5350	3,514,975	4,207,772	2,773,938		(90,040)			5.500	12.140	MON	19,286	231,225	02/29/2012	07/25/2035
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS			4	1.D FM	955,225	75.4690	1,482,254	1,964,061	876,617		(21,966)			0.609	21.827	MON	197	11,795	05/24/2011	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS			4	1.D FM	707,742	92.1020	1,282,752	1,392,755	504,474		4,909			5.500	36.567	MON	6,383	76,439	06/23/2011	07/25/2035
12667G-UG-6	CWALT 2005-29CB A4 AD AS			4	1.D FM	244,417	74.7560	463,041	619,406	191,805		(8,552)			5.000	41.586	MON	2,581	30,965	11/30/2012	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS			4	3.B FM	2,768,778	87.1230	2,638,637	3,028,621	2,581,816		(92,285)			5.500	4.444	MON	13,881	166,574	11/30/2012	09/25/2035
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR			4	1.D FM	806,128	90.8590	1,972,065	2,170,474	602,412		11,933			0.413	50.452	MON	174	15,966	11/30/2012	08/25/2035
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS			4	1.D FM	1,617,748	85.6770	2,011,738	2,348,061	1,505,881		(27,679)			0.653	11.000	MON	255	15,247	03/30/2011	08/25/2035
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS			4	1.D FM	1,071,547	75.1290	1,610,908	2,144,194	926,283		(59,456)			5.500	24.489	MON	9,828	117,852	11/30/2012	10/25/2035
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS			4	1.D FM	1,174,433	88.9050	5,458,468	6,139,644	1,046,590		(29,774)			5.500	108.651	MON	28,140	335,732	05/04/2011	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS			4	3.B FM	3,282,079	84.3770	3,088,158	3,659,963	3,088,673		(99,226)			5.500	5.428	MON	16,775	201,298	02/28/2015	11/25/2035
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS			4	1.D FM	2,581,093	66.0650	2,918,663	4,417,899	2,421,467		(23,469)			5.765	12.783	MON	21,224	170,807	12/31/2011	11/25/2035
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS			4	1.D FM	1,267,738	66.0400	1,513,339	2,291,567	1,001,934		(40,257)			6.074	14.761	MON	11,599	86,382	12/31/2012	11/25/2035
126694-AG-3	CWHL 2005-19 1A7 Z AS			4	1.D FM	2,453,285	87.9440	2,973,800	3,381,487	2,469,472		(50,156)			5.500	10.475	MON	15,498	185,034	11/30/2014	08/25/2035
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS			4	1.D FM	1,011,129	87.9500	1,045,999	1,189,307	970,418		(27,558)			5.500	7.004	MON	5,451	65,074	05/31/2012	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS			4	1.D FM	1,668,563	79.0670	2,601,473	3,290,207	1,354,172		(53,188)			5.500	30.044	MON	15,080	180,133	11/02/2011	10/25/2035
126694-HK-7	CWHL 2005-25 A6 SSNR NAS			4	4.B FM	1,366,865	68.9980	1,092,886	1,583,934	1,249,050		(60,519)			5.500	4.673	MON	7,260	86,410	08/31/2012	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS			4	1.D FM	2,714,231	73.3640	2,868,344	3,909,725	2,453,154		(111,008)			5.500	10.929	MON	17,920	214,002	05/31/2014	11/25/2035
126694-RG-5	CWHL 2005-27 1A7 AD SSNR AS			4	1.D FM	911,963	91.6580	1,321,739	1,442,039	819,116		(17,519)			5.500	19.684	MON	6,609	79,312	02/28/2013	12/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS			4	1.D FM	1,494,858	95.0790	1,684,249	1,771,414	1,454,918		(19,376)			5.500	9.284	MON	8,119	97,369	09/22/2011	11/25/2035
126694-TU-2	CWHL 2005-30 A5 SSNR AS			4	1.D FM	735,843	79.2500	723,584	913,044	579,994		(23,220)			5.500	11.466	MON	4,185	50,204	08/23/2011	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SSNR AS			4	1.D FM	2,463,777	79.2500	2,453,238	3,095,578	2,349,863		(84,072)			5.500	7.079	MON	14,188	170,080	11/30/2014	01/25/2036
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS			4	1.D FM	2,598,623	67.0670	2,882,297	4,297,651	2,355,735		(159,661)			6.000	10.256	MON	21,488	252,547	11/30/2014	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS			4	1.D FM	1,117,069	67.7080	2,682,560	3,961,975	687,683		(86,000)			5.750	83.110	MON	18,984	227,823	02/29/2012	02/25/2036
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS			4	1.A FM	1,278,998	103.2550	1,288,464	1,247,851	1,250,634		(329)			6.000	5.886	MON	6,239	74,690	09/18/2002	11/25/2032
12669D-BA-5	CWHL 2002-19 1A1 NAS			4	2.B FM	447,271	100.8090	450,892	447,271	447,271					6.250	6.218	MON	2,330	27,918	06/25/2008	11/25/2032
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS			4	1.A FM	2,481,312	102.8340	2,675,183	2,601,463	2,495,603		3,784			5.000	6.772	MON	10,839	130,073	08/19/2003	10/25/2033
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS			4	1.A FM	1,040,122	103.5190	1,089,272	1,052,243	1,040,851		219			5.750	6.035	MON	5,042	60,487	07/09/2004	08/25/2034
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS			4	1.A FM	1,078,360	103.5800	1,120,245	1,081,526	1,078,225		(31)			6.000	6.046	MON	5,408	64,873	08/16/2004	08/25/2034
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS			4	1.A FM	765,502	102.8560	808,401	785,952	767,644		515			5.250	6.280	MON	3,439	41,262	04/30/2004	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS			4	1.A FM	1,360,410	101.3570	1,488,159	1,468,233	1,372,535		2,383			5.250	8.992	MON	6,424	77,082	05/19/2008	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS			4	1.D FM		84.5830	244,735	289,344						5.500	0.000	MON		15,909	02/12/2010	09/25/2035
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS			4	1.D FM	343,629	86.0400	564,557	656,158	182,709		(8,410)			5.500	58.323	MON	3,007	36,089	11/16/2011	09/25/2035
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS			4	1.D FM	293,777	100.4440	474,335	472,239	321,771		5,116			5.500	26.239	MON	2,164	23,683	08/31/2010	09/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS			4	1.A FM	1,589,936	103.2210	1,866,077	1,807,839	1,528,093		13,833			2.535	7.982	MON	3,819	48,637	09/21/2012	11/20/2034
12669G-CP-4	CWHL 2004-24 A1 SEQ AS			4	1.A FM	3,543,357	103.3620	4,179,223	4,043,303	3,702,995		20,617			5.500	8.016	MON	18,532	222,700	02/28/2013	12/25/2034
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS			4	1.A FM	4,777,162	102.0380	4,935,207	4,836,656	4,784,518		1,940			5.500	5.804	MON	22,168	266,482	11/18/2004	01/25/2035
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS			4	1.D FM	570,832	77.1600	613,325	794,878	499,450		(7,139)			0.503	7.443	MON	66	3,997	11/30/2014	08/25/2035
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS			4	1.D FM	1,072,522	81.1540	1,227,614	1,512,700	805,987		(35,892)			6.000	16.797	MON	7,564	82,261	08/16/2012	08/25/2035
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS			4	1.A FM	5,470,315	104.0100	5,861,876	5,635,887	5,528,019		13,515			2.825	3.614	MON	13,268	117,883	11/04/2021	05/20/2035
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS			4	1.D FM	1,727,822	97.6850	2,368,649	2,424,775	1,444,889		11,643			5.250	25.425	MON	10,608	127,301	01/26/2011	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS			4	1.D FM	2,063,711	95.8070	2,831,962	2,955,902	1,756,280		(17,982)			5.500	18.275	MON	13,548	162,575	01/05/2011	05/25/2035
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS			4	1.D FM	237,494	54.9170	286,782	522,213	74,732		(10,836)			6.250	80.730	MON	2,720	33,445	04/08/2011	09/25/2036
12669Y-AE-2	CWHL 2006-J4 A5 NAS			4	1.D FM		55.0280	1,039,329	1,888,722						6.250	0.000	MON	9,837	120,899	07/20/2010	09/25/2036
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS			4	1.D FM	741,349	53.0730	1,469,814	2,769,428	364,068		(55,119)			6.000	82.485	MON	13,847	170,183	02/29/2012	09/25/2036
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS			4	1.D FM	440,888	56.8860	1,153,438	2,027,617	193,132		(31,487)			6.500	135.693	MON	10,983	134,982	08/31/2011	09/25/2036
12669Y-AX-0	CWHL 2006-J4 A12 NAS			4	1.D FM	437,038	54.9170	1,070,898	1,950,044	193,891		(31,651)			6.250	124.346	MON	10,156	124,824	12/31/2011	09/25/2036
12670A-AF-8	CWHL 2006-14 A6 SEQ AS			4	1.D FM	3,693,734	66.3150	4,816,916	7,263,741	3,020,482		(164,489)			6.250	20.199	MON	37,832	444,747	03/01/2021	09/25/2036
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS			4	1.A FM	1,673,604	102.5760	1,760,728	1,716,517	1,702,238		313			5.500	5.756	MON	7,867	94,113	04/24/2003	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS			4	1.A FM	786,608	103.4210	788,146	762,079	773,777		(874)			5.500	4.803	MON	3,493	41,719	05/27/2003	07/25/2033
152314-EL-0	CXHE 2002-A AF6 NAS			4	1.A FM	2,530	101.6710	2,708	2,664	2,583		10			5.540	6.202	MON	12	156	11/20/2008	01/25/2032
152314-JP-6	CXHE 2004-B AF5 STEP AFC AS			4	1.A FM	5,607,769	99.9370	5,604,220	5,607,769	5,607,769					5.409	5.364	MON	25,277	303,324	02/24/2004	03/25/2034
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS			4	1.A FM	255,232	98.3820	273,707	278,208	267,691		2,137			0.748	2.433	MON	29	2,102	12/16/2013	03/25/2034
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS			4	1.A FM	6,974,382	100.1480	6,985,273	6,974,975	6,964,782		(1,237)			5.104	5.110	MON	29,669	355,875	06/03/2004	06/25/2034
160762-AC-4	CHMAC 2004-1 A3 Z AS			4	1.A FM	235,224	102.0560	302,559	296,462	273,439		474			5.250	8.087	MON	1,297	15,564	06/10/2004	08/25/2034
160762-AD-2	CHMAC 2004-1 A4 NAS			4	1.A FM	151,254	102.0560	154,365	151,254	151,254					5.250	5.188	MON	662	7,941	06/28/2004	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS			4	1.A FM	176,723	102.3990	216,479	211,407	197,282		915			5.500	12.573	MON	969	11,627	06/10/2004	08/25/2034
160762-AG-5	CHMAC 2004-1 A7 NAS			4	1.A FM	292,132	102.3990	299,141	292,132	292,132					5.500	5.204	MON	1,339	16,067	06/28/2004	08/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161546-DZ-6	CFAB 2003-1 1A5 STEP AS			4	1.A FM	1,193,884	102.0590	1,218,550	1,193,965	1,191,843		(388)			5.914	5.928	MON	5,884	70,611	01/23/2003	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS			4	1.A FM	1,638,198	98.9200	1,620,570	1,638,265	1,633,615		(140)			5.239	5.281	MON	7,152	106,376	04/08/2003	07/25/2032
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS			4	1.A FM	4,503,768	100.3430	4,444,838	4,429,656	4,496,627		(5,221)			5.160	4.641	MON	19,048	142,021	07/09/2021	03/25/2033
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS			4	6. FM	457,882	78.4240	583,855	744,481	458,016					4.885	19.205	MON	3,031	36,611	12/31/2011	05/25/2032
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS			4	1.A FM	4,534,636	100.4050	4,553,219	4,534,850	4,529,246		(959)			4.990	4.995	MON	18,856	228,416	07/23/2003	05/25/2033
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS			4	1.D FM		86.1400	1,208,987	1,403,516						4.990	0.000	MON	5,836	(5,931)	03/31/2010	06/25/2032
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS			4	1.A FM	6,260,558	100.6640	6,302,221	6,260,673	6,251,927		(1,587)			6.145	6.152	MON	32,060	310,309	09/12/2003	06/25/2033
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS			4	1.A FM	58,983	100.4910	322,514	320,938	6					5.641	306.930	MON	1,509	19,303	06/30/2010	09/25/2032
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS			4	1.A FM	8,689,487	104.3490	9,088,875	8,710,083	8,702,165		691			4.924	4.910	MON	35,741	397,562	07/09/2021	11/25/2034
161546-HS-8	CFAB 2004-1 1A5 STEP AFC AS			4	1.A FM	4,890,953	102.4450	5,010,833	4,891,222	4,882,139		(1,845)			5.638	5.094	MON	20,943	248,092	02/12/2004	11/25/2033
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS			4	1.D FM	172,089	116.3820	967,815	831,584	193,006					5.023	41.937	MON	3,481	(3,481)	06/30/2012	01/25/2033
161546-JH-0	CFAB 2004-2 1A5 STEP AFC SEQ			4	1.A FM	4,158,197	100.7540	4,238,976	4,207,268	4,174,167		4,288			6.200	6.467	MON	21,738	212,201	06/18/2004	02/26/2035
161546-JL-1	CFAB 2004-2 1M2 MEZ AFC NAS			4	1.A FM	517,863	107.8430	593,715	550,536	521,843		(4,792)			5.700	4.461	MON	2,615	18,567	03/31/2011	02/26/2035
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA			4	1.A FM	347,766	97.3360	378,916	389,285	376,115		3,825			0.928	2.513	MON	50	3,650	12/16/2013	02/26/2035
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS			4	1.D FM	1,438,900	62.6470	1,740,892	2,778,875	887,906		(72,976)			6.000	22.918	MON	13,894	165,772	09/13/2011	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS			4	1.A FM	398,204	104.2110	415,882	399,077	398,119		(17)			5.250	5.268	MON	1,746	20,952	01/14/2004	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS			4	1.A FM	1,033,091	102.1620	1,165,008	1,140,356	1,097,155		4,156			5.500	7.757	MON	5,227	62,720	01/05/2004	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS			4	1.D FM	123,767	95.2570	351,668	369,180	32,687		9,674			2.776	7,857.280	MON	854	10,425	05/18/2010	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS			4	1.D FM	2,892,311	100.1820	3,892,220	3,885,156	2,287,025		13,479			2.925	16.343	MON	9,469	117,434	07/29/2011	12/25/2035
16162Y-AH-8	CHASE 2006-S4 A8 NAS			4	1.D FM	1,690,965	63.9340	2,711,888	4,241,683	1,158,249		(94,369)			6.000	26.310	MON	21,208	249,420	09/13/2011	12/25/2036
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS			4	1.D FM	1,664,567	63.9340	2,264,460	3,541,859	918,261		(78,561)			6.000	31.269	MON	17,709	212,345	09/08/2011	12/25/2036
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS			4	1.A FM	274,945	101.5220	281,415	277,197	275,346		139			2.326	2.552	MON	537	7,078	10/28/2015	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS			4	1.A FM	1,145,281	103.8470	1,194,592	1,150,338	1,145,432		70			2.696	2.788	MON	2,585	33,573	01/30/2015	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS			4	1.D FM	5,026,313	65.7560	5,417,264	8,238,475	4,312,583		(245,349)			6.000	10.205	MON	41,192	480,462	05/31/2012	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS			4	1.D FM	4,326,240	63.5490	4,920,271	7,742,433	4,326,240			1,528,970		6.250	7.421	MON	40,325	484,016	08/31/2015	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS			4	1.D FM	4,812,573	62.2830	5,284,754	8,485,074	4,812,573		966,986	2,120,016		6.000	77.576	MON	42,425	499,711	09/08/2011	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS			4	1.A FM	1,479,574	97.9210	1,455,871	1,486,782	1,498,016		(2,429)			2.295	1.210	MON	2,843	39,333	09/24/2013	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS			4	1.D FM	40,732	92.4220	465,389	503,549	7,746		464			3.153	6.268	MON	1,323	14,935	04/22/2010	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS			4	1.D FM	229,893	98.9810	267,906	270,664	239,763		1,314			6.160	7.629	MON	1,389	11,231	06/30/2011	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS			4	1.D FM	1,101,158	80.0480	1,577,327	1,970,483	1,051,974		(49,539)			5.500	14.081	MON	9,031	107,162	11/30/2014	06/25/2035
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS			4	1.A FM	3,303,077	95.2360	3,562,469	3,740,655	3,317,979		22,257			0.333	4.307	MON	173	25,076	09/01/2015	05/25/2036
170255-AS-2	CWHL 2007-1 A8 SSNR NAS			4	1.D FM	1,368,155	71.0610	1,576,822	2,218,982	1,138,828		(83,060)			6.000	13.585	MON	11,095	132,290	11/30/2012	03/25/2037
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS			4	1.D FM	223,598	61.5130	1,674,039	2,721,437	24,572					6.000	9.114	MON	13,607	161,680	12/31/2011	12/25/2036
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS			4	1.D FM	2,705,413	80.8880	3,613,392	4,467,143	2,343,252		(118,410)			6.250	16.763	MON	23,266	270,207	11/30/2012	09/25/2037
172973-2W-8	CMSI 2005-6 1A10 SEQ AS			4	1.D FM	1,863,865	102.2200	2,029,439	1,985,365	1,941,719		5,376			5.500	8.297	MON	9,100	109,195	11/30/2010	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS			4	1.A FM	47,508	102.0360	53,501	52,434	49,464		122			5.500	7.562	MON	240	2,884	12/31/2009	07/25/2035
172973-WX-3	CMSI 2004-3 A3 Z AS			4	1.A FM	1,918,179	102.7130	2,414,660	2,350,889	2,196,821		4,650			5.250	8.065	MON	10,285	123,354	07/07/2004	05/25/2034
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS			4	1.D FM	328,585	59.2800	497,329	838,948	286,257		(15,167)			4.818	16.372	MON	3,368	26,819	03/31/2014	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC			4	1.A FM	397,919	99.4320	442,075	444,603	421,106		4,148			0.763	2.869	MON	47	3,427	03/13/2015	02/25/2035
17307G-VK-1	CMLTI 2005-WF2 AF5 STEP AFC AS			4			0.0000								5.143	0.000	MON		45	01/23/2020	08/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS			4	1.A FM	537,000	103.2140	622,326	602,948	560,488		2,465			2.669	6.440	MON	1,341	17,244	09/08/2008	08/25/2035
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS			4	1.D FM	1,147,311	99.5990	1,332,011	1,337,374	1,118,141		5,636			5.500	9.729	MON	6,130	72,729	02/10/2011	07/25/2035
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS			4	1.D FM	970,087	100.3830	1,875,297	1,868,149	845,275		8,321			5.750	30.405	MON	8,952	107,385	06/08/2011	04/25/2036
17310D-AD-0	CMSI 2006-6 A4 SSNR NAS			4	1.A FM	1,146,334	101.7700	1,606,749	1,578,810	1,290,572		33,558			6.000	23.464	MON	7,894	94,021	09/09/2008	11/25/2036
17310S-AA-5	CMSI 2007-1 1A1 SSNR NAS			4	1.D FM	4,737,651	100.6110	6,011,030	5,974,544	4,640,615		5,390			6.000	11.328	MON	29,873	356,329	05/31/2012	01/25/2037
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS			4	4.B FM	4,807,316	98.4250	4,982,529	5,062,258	5,039,019		91			5.750	5.843	MON	24,257	293,619	05/31/2011	04/25/2036
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS			4	1.A FM	6,049,168	100.9620	7,374,003	7,303,776	6,909,320		256,010			5.200	14.290	MON	31,649	381,361	07/17/2012	09/25/2036
17312D-AA-6	CMSI 2007-8 1A1 AS			4	1.A FM		102.7600	245,269	238,681						6.000	0.000	MON	1,193	14,257	04/12/2010	09/25/2037
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS			4	1.D FM	1,027,496	101.0200	1,143,441	1,131,900	1,066,027		4,812			6.000	6.931	MON	5,660	67,589	05/31/2015	04/25/2037
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS			4	1.D FM		100.3500	74,253	73,994						6.000	0.000	MON	370	4,263	10/25/2011	06/25/2037
17328B-AF-1	CITIGROUP MORTGAGE LOAN TRUST SERIES 2019-IMC1 CLASS B2 144A				4.B FE	2,164,313	102.0650	2,143,362	2,100,000	2,154,720		(9,593)			5.410	4.514	MON	9,468	94,675	02/03/2021	07/25/2049
204012-AE-8	CPLT 1987-A A5 SEQ			4	1.A FM	2,036,201	100.0770	2,836,446	2,834,268	2,589,997		27,939			4.500	7.084	A0	31,886	95,800	11/04/2021	04/01/2029

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
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
204012-AF-5	CPLT 1987-A B SUB			4	6. *	80,909	100.0380	129,414	129,365	111,099		(6,048)			4.500	8.692	A0	1,455	5,813	06/30/1996	10/01/2029
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC			4	1.A FM	162,640	100.6540	181,274	180,096	174,098		1,563			2.260	4.174	MON	192	4,115	12/16/2013	05/15/2032
21075W-BA-2	CONHE 1995-1 A5 SEQ			4	1.D FM		69.5290	813,000	1,169,294						4.710	0.000	MON	4,589	56,680	09/30/2013	06/15/2025
21075W-CJ-2	CONHE 1996-1 A7 SEQ			4	1.D FM	104,002	70.4160	253,042	359,354	100,894					6.534	53.895	MON	1,957	24,662	03/31/2015	03/15/2027
22540A-LG-1	CSFB 1999-1R B SC CSTR			4	1.A FM		104.1680	478	459						6.730	0.000	MON	3	21	06/30/1999	11/30/2027
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS			4	1.A FM	7,322,583	100.4810	7,176,998	7,142,622	7,142,622					6.046	5.989	MON	35,987	424,821	02/10/2004	12/25/2033
22541S-5S-3	CSFB 2005-FIX1 A3 STEP AFC AS			4	1.D FM		0.0000								5.300	0.000	MON		2	01/23/2020	05/25/2035
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS			4	1.A FM	2,380,240	103.6090	2,676,412	2,583,196	2,484,392		11,409			6.010	7.097	MON	12,938	137,758	12/31/2011	05/25/2035
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS			4	1.A FM	354,183	116.1290	389,866	335,718	335,534		(4,813)			5.750	3.579	MON	1,609	16,944	12/15/2017	01/25/2043
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS			4	1.A FM	6,027,823	103.2910	6,458,275	6,252,523	6,060,813		5,922			2.412	3.478	MON	12,569	157,314	03/17/2015	04/25/2034
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS			4	1.A FM	3,572,578	104.4070	3,920,533	3,755,050	3,601,233		4,189			2.600	4.265	MON	8,137	105,181	07/27/2015	06/25/2034
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS			4	1.A FM	1,205,450	104.6980	1,289,376	1,231,518	1,207,365		425			5.500	5.959	MON	5,644	68,185	09/24/2004	08/25/2034
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS			4	1.A FM	4,657,559	102.8660	4,750,973	4,618,589	4,618,589					6.000	5.916	MON	23,093	277,115	10/08/2004	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS			4	1.A FM	415,686	102.9270	429,529	417,316	415,689		1			5.750	5.824	MON	2,000	23,996	11/17/2004	12/25/2034
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS			4	1.A FM	1,287,992	100.4170	1,316,610	1,311,142	1,293,977		442			5.500	5.811	MON	6,009	72,113	01/13/2006	02/25/2035
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS			4	1.A FM	853,242	100.9550	913,094	904,452	889,728		669			5.250	5.533	MON	3,957	47,197	01/14/2005	02/25/2035
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS			4	1.A FM	3,258,088	103.7550	3,466,438	3,340,980	3,264,628		1,266			5.500	6.457	MON	15,313	183,381	09/09/2004	10/25/2034
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS			4	1.A FM	2,851,722	103.9950	3,054,827	2,937,479	2,861,726		2,954			5.250	6.018	MON	12,851	154,043	10/22/2004	11/25/2034
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS			4	1.A FM	1,385,272	102.5280	1,438,954	1,403,473	1,389,486		416			5.250	5.511	MON	6,140	73,600	11/24/2004	11/25/2034
24763L-BM-1	DELHE 1997-2 A5 SEQ AS			4	1.D FM	119,205	90.0070	673,631	748,421	351,253		34,120			7.370	44.384	MON	4,597	22,791	09/30/2014	06/25/2027
251510-CV-3	DBALT 2005-1 1A1 FLT AS			4	1.A FM	674,045	98.8190	958,446	969,903	622,032		12,477			0.603	21.993	MON	65	5,847	07/19/2012	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS			4	6. FM		14.6660	290,076	1,977,819						4.846	0.000	MON	7,988	68,773	12/31/2011	06/25/2035
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS			4	1.D FM	2,049,529	99.4110	3,820,860	3,843,490	2,242,365		26,105			4.943	16.489	MON	15,831	173,867	12/31/2011	06/25/2036
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS			4	1.A FM	5,254,975	101.0550	5,301,160	5,245,819	5,245,819					6.500	6.453	MON	28,415	280,180	09/27/2006	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS			4	1.A FM	42,337	103.0380	43,677	42,390	42,316		(3)			5.500	5.525	MON	194	2,331	04/29/2003	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS			4	1.D FM	216,480	100.9070	219,808	217,833	216,757		11			5.500	5.589	MON	998	11,981	04/02/2003	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS			4	3.B FM	97,309	97.9280	97,218	99,275	98,368		21			5.500	5.674	MON	455	5,460	04/02/2003	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS			4	6. FM	59,576	97.0440	61,444	63,316	61,444	(187)	44			5.500	5.928	MON	290	5,061	03/01/2021	04/25/2033
251563-CX-8	DMSI 2003-1 B3 SUB CSTR NAS			4	6. *	32,132	79.3220	31,084	39,187	31,084	(451)	183			5.500	8.848	MON	180		04/02/2003	04/25/2033
25157T-AA-2	DMSI 2007-WM1 A1 SC CSTR SSNR			4	1.A FM	12,244,699	100.9750	12,322,210	12,203,183	12,325,526		(4,140)			3.069	2.773	MON	31,208	382,306	03/09/2016	06/27/2037
291701-CN-8	EFLOT 1998-2 A5 STEP AS			4	1.D FM		28.9560	182,705	630,976						7.460	0.000	MON	3,923	43,679	09/30/2010	06/25/2024
291701-CS-7	EFLOT 1998-2 M2 MEZ STEP NAS			4	6. FM		0.0000		357,395						7.930	0.000	MON			09/30/2010	06/25/2024
294751-AW-2	EQABS 2002-3 M2 MEZ AFC			4	4.B FM		0.0000								6.460	0.000	MON			12/01/2020	11/25/2032
294751-AW-2	EQABS 2002-3 M2 MEZ AFC			4	5.B FM	943,157	92.9710	907,911	976,548	979,006					6.460	2.825	MON	5,257	10,039	12/31/2014	11/25/2032
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC			4	1.D FM	275,762	94.6140	711,333	751,830	413,069		30,517			6.337	14.569	MON	3,970	39,957	03/31/2014	11/25/2032
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR			4	1.D FM	833,192	77.5170	1,610,692	2,077,869	1,285,896		77,466			5.789	9.812	MON	10,024	57,167	03/31/2014	08/25/2033
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS			4	1.A FM	1,425,529	100.4220	1,438,285	1,432,243	1,427,693		527			4.093	4.231	MON	4,885	60,238	07/15/2004	07/25/2034
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS			4	1.A FM	723,951	98.9370	3,227,806	3,262,500	786,277		15,644			4.060	22.021	MON	11,038	132,208	03/31/2010	07/25/2034
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS			4	1.D FM	10,899	70.1810	952,618	1,357,368	10,899		(1,589)	10,843		4.060	0.000	MON	4,593	47,429	07/01/2021	07/25/2034
31573T-AE-8	ELLINGTON FINANCIAL MORTGAGE SERIES 2019-2 CLASS B1 144A				1.A	4,432,240	101.3160	4,409,273	4,352,000	4,417,737		(14,023)			4.071	3.486	MON	14,764	172,675	05/17/2021	11/25/2059
31574X-AE-8	ELLINGTON FINANCIAL MORTGAGE T SERIES 2021-1 CLASS B1 144A				1.D	4,003,125	99.2730	3,970,926	4,000,000	4,002,454		(671)			3.137	3.123	MON	10,457	83,653	04/28/2021	02/25/2066
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS			4	3.B FM	796,566	65.0840	662,749	1,018,301	663,190		(28,291)			6.000	7.724	MON	5,092	62,069	12/31/2011	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS			4	3.B FM	3,178,841	65.0840	2,686,190	4,127,277	2,643,208		(112,367)			6.000	8.086	MON	20,636	251,573	11/30/2015	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS			4	1.A FM	2,635,970	103.5230	2,889,754	2,791,418	2,674,875		11,126			2.313	5.147	MON	5,379	65,898	01/16/2014	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS			4	1.D FM	3,396,588	51.2140	2,445,105	4,774,259	2,285,593		(219,416)			5.750	10.956	MON	22,877	270,649	11/15/2010	02/25/2037
337925-CA-7	FPLUS 1997-3 M1 MEZ			4	6. *		2.0270	8,695	428,944						7.320	0.000	MON	2,617	54,986	09/30/2010	11/10/2023
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP			4	1.D FM		5.0210	10,403	207,211						7.830	0.000	MON	1,352	16,225	09/30/2010	09/11/2023
337925-EG-2	FPLUS 1998-4 M2 MEZ STEP			4	6. *		0.0100	105	1,045,103						7.690	0.000	MON			09/30/2010	09/10/2024
337925-EH-0	FPLUS 1998-4 B1 SUB STEP			4	6. *		0.0100	48	475,183						8.710	0.000	MON			09/30/2010	09/10/2024
337925-EU-1	FPLUS 1998-5 M2 MEZ STEP			4	6. FM		0.1000	1,214	1,213,930						7.810	0.000	MON	7,901	157,509	09/30/2010	12/10/2024
337937-AK-2	FPLUS 1998-3 B1 SUB STEP			4	6. *		0.0100	56	555,930						8.600	0.000	MON		35,019	09/30/2010	05/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36157L-C*-7	GECMSI GECMSI 1994-02			4	6. *		0.0100	1	12,431			(828)			6.446	0.000	MON	67	1,117	11/30/2013	06/25/2024
36157T-JG-7	GECMSI GECMSI 1995-01A			4	6. *		0.0100	9	90,122			(16,456)	17,609		8.014	0.000	MON	602	5,359	11/01/2021	12/25/2024
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS			4	1.A FM	383,644	101.2210	388,327	383,644	383,644					5.865	4.669	MON	1,875	22,501	11/18/2004	09/25/2034
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS			4	1.D FM	1,589,429	99.8670	1,801,106	1,803,509	1,640,984		1,881			5.750	6.566	MON	8,642	103,651	02/28/2013	04/25/2036
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS			4	1.A FM	3,803,807	102.2970	3,956,334	3,867,495	3,819,563		5,618			6.720	7.062	MON	21,658	187,282	05/25/2004	04/25/2034
36228F-H6-6	GSR 2004-3F 2A11 NAS			4	1.A FM	798,137	104.5920	815,917	780,097	789,993		(527)			5.500	4.946	MON	3,575	42,905	03/25/2004	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS			4	1.A FM	390,431	104.0030	419,199	403,067	391,971		566			5.250	5.857	MON	1,763	21,161	08/22/2003	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS			4	1.A FM	259,168	104.8820	283,451	270,256	260,361		169			5.250	5.978	MON	1,182	14,188	08/22/2003	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS			4	3.B FM	1,928,891	100.7060	1,962,134	1,948,380	1,930,479		372			5.889	6.095	MON	9,562	114,732	08/26/2003	06/25/2033
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS			4	6. FM	654,592	97.7620	650,286	665,174	650,286	21,279	249			5.889	6.226	MON	3,265	25,758	08/26/2003	06/25/2033
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS			4	1.D FM	4,955,024	59.2060	5,218,007	8,813,311	4,956,493					6.032	15.013	MON	44,299	210,472	03/31/2010	05/25/2037
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS			4	1.D FM	11,703,312	42.3540	9,686,244	22,869,856	9,880,681		(538,718)			6.423	5.058	MON	122,408	419,427	12/31/2011	11/25/2036
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS			4	1.D FM	331,854	84.1320	513,541	610,400	182,159		(7,614)			6.000	49.994	MON	3,052	34,421	06/20/2011	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS			4	3.B FM	4,959,538	84.2750	4,691,704	5,567,108	4,588,027		(166,655)			6.000	5.298	MON	27,836	315,253	02/28/2013	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS			4	1.D FM	472,311	84.6830	1,085,064	1,281,329	382,149		(13,118)			6.000	55.986	MON	6,407	76,872	03/14/2012	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS			4	1.D FM	624,718	72.7000	1,004,325	1,381,461	288,077		(14,335)			2.796	70.639	MON	3,219	38,913	07/19/2012	05/25/2037
362334-JU-9	GSR 2006-3F 2A6 SEQ AS			4	1.D FM	255,883	108.0370	464,561	430,001	214,225		2,930			5.750	26.105	MON	2,060	25,066	08/10/2012	03/25/2036
362334-ME-1	GSAA 2006-6 AF3 AFC AS			4	1.D FM	6,156,837	40.6300	5,679,134	13,977,810	4,942,299		(309,156)			5.734	6.284	MON	66,795	187,658	06/30/2012	03/25/2036
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS			4	1.D FM	2,929,484	52.5870	2,902,187	5,518,879	2,333,968		(139,381)			6.720	9.557	MON	30,906	145,177	06/30/2012	03/25/2046
362341-MQ-9	GSR 2005-7F 2A5 Z AS			4	1.A FM	736,886	102.7730	807,139	785,357	764,138		3,248			5.500	8.059	MON	3,600	38,289	01/05/2007	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS			4	1.A FM	731,823	103.2270	758,135	734,434	731,717		(23)			6.000	6.061	MON	3,672	43,776	10/26/2005	09/25/2035
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT			4	1.D FM	383,190	99.0320	1,747,095	1,764,171	65,743		(12,951)			5.500	8,887.999	MON	8,086	96,997	05/20/2010	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS			4	1.D FM	1,352,055	99.9280	2,325,790	2,327,458	1,213,547		(14,745)			5.500	24.808	MON	10,668	128,001	04/12/2011	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS			4	1.D FM	948,521	65.9140	1,112,964	1,688,498	475,839		(52,373)			6.000	33.244	MON	8,442	101,320	08/06/2010	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC			4	1.D FM	1,626,776	84.0040	1,684,174	2,004,864	1,419,181		(17,749)			5.344	8.555	MON	8,928	92,024	01/09/2014	09/25/2035
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS			4	1.D FM	3,949,185	36.9750	3,413,249	9,231,257	3,093,356		(225,660)			6.795	7.293	MON	52,276	165,292	12/31/2014	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS			4	4.B FM	1,878,629	82.1340	1,691,914	2,059,941	1,833,884		(4,577)			2.568	5.062	MON	4,408	59,005	03/04/2016	05/25/2035
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS			4	1.D FM	2,819,772	98.2330	3,171,821	3,228,864	2,834,918		12,327			2.852	6.115	MON	7,674	95,592	05/29/2013	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS			4	1.A FM	215,207	100.6850	265,458	263,653	249,765		4,151			2.280	10.514	MON	501	6,643	11/04/2009	08/25/2034
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS			4	1.A FM	844,074	102.9240	899,013	873,469	846,711		479			3.047	4.012	MON	2,218	27,938	04/26/2019	09/25/2034
36242D-LF-8	GSR 2004-12 3A6 CSTR AS			4	1.A FM	956,865	101.2000	984,344	972,671	972,671					2.438	2.348	MON	1,976	24,951	02/08/2016	12/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS			4	4.B FM	1,507,217	102.7640	1,547,429	1,505,806	1,505,806					5.500	5.422	MON	6,902	81,227	12/06/2004	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS			4	1.D FM	1,840,235	99.3330	2,346,230	2,361,990	1,742,923		(14,987)			6.000	12.504	MON	11,810	169,024	04/28/2011	01/25/2035
36242D-WJ7-4	GSR 2005-4F 4A4 PAC-1-11 AS			4	1.A FM	2,297,789	102.1390	2,412,235	2,361,722	2,343,310		315			5.500	5.671	MON	10,825	129,895	09/20/2005	05/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS			4	1.D FM	5,176,915	86.1690	5,618,318	6,520,108	5,115,684		(99,017)			6.000	7.819	MON	32,601	390,949	08/31/2014	03/25/2035
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC			4	1.A FM	484,706	99.5170	574,243	577,031	548,666		16,498			0.283	5.987	MON	31	2,706	02/23/2016	07/25/2037
362669-AK-9	GSR 2007-4F 3A1 SSNR AS			4	1.D FM	786,930	84.1580	1,505,774	1,789,219	274,500		(11,138)			6.000	117.464	MON	8,946	107,050	04/18/2012	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS			4	1.D FM	898,672	84.1580	942,656	1,120,100	780,231		(34,518)			6.000	9.226	MON	5,601	67,024	05/31/2012	07/25/2037
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR			4	1.D FM	1,688,013	100.4100	1,972,699	1,964,640	1,753,110		18,881			0.644	3.933	MON	422	12,774	09/21/2015	03/19/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC			4	1.D FM	1,259,217	98.3520	1,458,096	1,482,522	1,313,204		11,851			0.374	8.531	MON	185	9,498	06/03/2016	10/20/2045
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN			4	1.A FM	151,278	100.0800	163,841	163,710	161,222		2,218			0.373	4.899	MON	8	1,072	09/21/2015	10/25/2035
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU			4	1.A FM	63,764	100.1520	69,110	69,004	67,955		935			0.433	4.965	MON	4	535	09/21/2015	10/25/2035
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS			4	1.A FM	777,877	102.8620	819,774	796,966	783,550		1,379			5.432	5.874	MON	3,608	41,011	09/28/1999	08/20/2029
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS			4	1.A FM	867,392	100.0040	867,426	867,392	867,392					5.959	5.952	MON	4,307	11,910	06/30/2010	12/20/2029
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC			4	1.D FM	65,558	32.6200	84,327	258,512	43,363		(2,033)			0.163	14.592	MON	6	2,352	12/16/2013	05/25/2037
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC			4	1.A FM	4,186,448	96.3080	4,916,951	5,105,424	4,361,583		56,237			0.743	10.637	MON	527	38,324	11/09/2012	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR			4	1.A FM	1,781,425	102.3810	1,861,789	1,818,487	1,790,263		2,243			0.763	1.260	MON	193	13,756	11/04/2021	03/25/2035
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR			4	1.A FM	2,700,187	97.9490	3,063,473	3,127,635	2,643,531		5,454			0.583	5.984	MON	253	18,418	11/15/2013	08/25/2035
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S			4	1.A FM	7,184,873	98.5020	11,661,649	11,838,980	7,800,585		168,034			0.643	24.557	MON	1,057	76,900	05/30/2012	05/25/2035
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN			4	1.A FM	4,324,528	97.6410	7,011,370	7,180,793	4,518,718		52,926			0.743	36.091	MON	741	53,903	05/30/2012	08/25/2035
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS			4	1.A FM	1,792,216	97.0670	1,900,880	1,958,312	1,835,534		5,556			0.603	4.439	MON	164	6,976	11/04/2021	08/25/2035
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN			4	1.A FM	5,402,493	98.7010	6,739,863	6,828,577	5,998,821		30,443			0.623	7.239	MON	591	42,974	11/22/2013	02/25/2036
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC			4	1.A FM	2,518,231	101.8020	2,963,717	2,911,250	2,830,879		70,223			1.528	6.434	MON	618	44,961	08/26/2016	02/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452761-AE-9	IMPERIAL FUND LLC SERIES 2021-NQM2 CLASS B1 144A				3.B FE	1,572,994	98.4170	1,548,095	1,573,000	1,572,955		(39)			3.295	3.292	MON	4,319	21,596	08/20/2021	09/25/2056
452764-AE-3	IMPERIAL FUND LLC SERIES 2021-NQM1 CLASS B1 144A				1.A	7,711,968	98.6570	7,608,429	7,712,000	7,711,196		(773)			3.447	3.446	MON	22,153	155,069	06/09/2021	06/25/2056
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS			4	1.D FM	1,438,429	96.4560	3,697,186	3,833,036	1,131,754		(31,250)			2.420	44.034	MON	7,729	96,515	05/17/2012	08/25/2035
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC			4	1.A FM	3,676,607	100.8220	4,265,332	4,230,544	3,796,154		29,534			0.314	1.649	MON	256	17,199	01/30/2015	11/25/2036
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR			4	1.A FM	14,081,301	100.2560	14,869,479	14,831,443	14,230,724		41,808			0.343	0.839	MON	706	51,348	03/11/2015	06/25/2037
464120-AD-9	IRWHE 2006-2 2A3 STEP AFC AS			4	1.D FM	1,171,614	90.9660	3,056,437	3,359,964	653,558		(64,658)			6.900	41.883	MON	19,320	231,838	03/31/2010	02/25/2036
466247-A3-7	JPMMT 2005-S3 1A14 NAS			4	1.D FM	759,577	62.6840	978,779	1,561,462	406,153		(32,971)			5.500	43.974	MON	7,157	85,880	05/18/2010	01/25/2036
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS			4	1.A FM	58,908	102.9610	61,160	59,401	59,401					4.750	0.000	MON		6,829	08/01/2021	01/25/2022
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS			4	1.D FM	4,879	91.1740	162,524	178,257	10,637		4,454			2.592	7,281.709	MON	385	4,739	08/01/2008	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS			4	1.A FM	2,406,575	104.4270	2,539,437	2,431,772	2,408,445		696			5.750	5.967	MON	11,652	139,827	10/27/2004	11/25/2034
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS			4	1.A FM	1,198,547	102.6700	1,457,767	1,419,852	1,176,761		10,030			2.731	15.046	MON	3,232	41,461	07/06/2011	06/25/2035
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS			4	1.D FM	678,282	91.7390	1,099,014	1,197,986	430,448		(17,679)			6.000	35.286	MON	5,990	70,540	07/19/2010	09/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS			4	1.D FM	1,579,253	104.3100	2,699,877	2,588,313	1,621,912		12,967			2.779	25.717	MON	5,995	77,218	08/03/2012	10/25/2035
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS			4	1.D FM	2,169,142	63.3550	2,295,343	3,622,972	1,235,406		(98,784)			5.750	24.526	MON	17,360	207,024	04/18/2012	01/25/2036
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS			4	1.D FM	4,730,210	39.8020	5,332,101	13,396,455	3,758,170		(261,803)			6.630	13.583	MON	74,015	345,428	09/30/2011	07/25/2036
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS			4	1.D FM	5,094,171	58.7420	4,729,704	8,051,651	3,443,166		(478,711)			6.250	9.388	MON	41,936	492,443	11/30/2012	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS			4	4.B FM	3,722,647	56.7790	3,059,150	5,387,777	3,059,150	(841,793)				6.500	5.790	MON	29,184	342,189	02/28/2013	07/25/2036
46629Q-AY-2	JPMAC 2006-CH2 MV2 MEZ FLT STEP NAS			4	6. FE		0.0000								0.373	0.000	MON		2,664	01/25/2020	10/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS			4	1.D FM	897,553	65.8490	945,314	1,435,583	560,403		(50,080)			6.000	17.237	MON	7,178	85,330	02/23/2011	06/25/2037
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR			4	1.A	2,357,042	101.7400	2,375,963	2,335,331	2,346,082		(1,226)			3.906	3.249	MON	7,602	91,320	10/18/2017	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR			4	1.A	7,532,663	101.4080	7,774,806	7,666,832	7,578,384		4,877			3.906	4.808	MON	24,956	299,800	10/18/2017	11/25/2048
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR			4	1.A	6,571,866	102.1670	6,679,346	6,537,646	6,555,826		(3,051)			3.795	3.279	MON	20,677	247,749	12/14/2017	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR			4	1.A	6,212,654	101.7960	6,458,423	6,344,501	6,248,768		6,851			3.795	5.144	MON	20,066	240,429	12/14/2017	12/25/2048
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A				4.B FE	1,085,639	99.7130	1,069,816	1,072,899	1,082,559		(3,080)			3.917	2.856	MON	3,502	27,846	04/27/2021	12/25/2048
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A				1.A	11,649,896	102.6590	11,448,087	11,151,561	11,641,410		(8,486)			3.036	1.708	MON	28,210	84,720	09/15/2021	12/25/2051
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A				1.A	6,760,993	101.0780	6,641,873	6,571,049	6,757,700		(3,293)			3.036	2.151	MON	16,623	49,921	09/15/2021	12/25/2051
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A				2.B	5,664,141	99.9140	5,570,472	5,575,285	5,660,740		(3,401)			3.036	2.475	MON	14,104	42,356	09/15/2021	12/25/2051
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A				1.A	17,898,283	103.9610	17,528,076	16,860,320	17,847,497		(50,786)			3.241	0.712	MON	45,532	136,582	09/09/2021	01/25/2052
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A				1.A	11,789,474	102.2490	11,860,074	11,599,175	11,787,399		(2,075)			3.364	3.226	MON	7,588	32,519	11/02/2021	04/25/2052
52518R-BE-5	LSSC 2002-GE1 A SC CSTR			4	6. *		36.7210	19,304	52,570						0.000	0.000	MON			06/30/2006	07/26/2024
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS			4	1.D FM	150,657	15.7160	124,782	793,983	60,194		(13,926)			0.433	36.886	MON	57	3,434	11/30/2012	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS			4	1.A FM	14,002,577	101.7730	22,030,297	21,646,428	16,277,724		491,772			5.810	8.718	MON	104,805	1,108,987	06/30/2013	10/25/2035
525221-DF-1	LXS 2005-6 3A2A STEP AFC AS			4	1.D FM		0.0000								4.664	0.000	MON		38,858	01/23/2020	11/25/2035
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS			4	1.D FM	3,253,723	97.1230	4,948,248	5,094,826	3,843,496		107,286			6.290	14.311	MON	26,705	271,173	09/30/2011	11/25/2036
542514-DB-7	LBMLT 2002-5 M1 MEZ FLT STEP			4	1.A FM	1,180,192	99.9110	1,181,380	1,182,428	1,180,332		140			1.348	1.390	MON	221	8,111	07/09/2021	11/25/2032
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC			4	1.A FM	1,049,937	99.0160	1,301,546	1,314,475	1,151,842		20,039			0.898	3.337	MON	164	11,927	08/19/2010	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC			4	1.A FM	699,341	99.3970	923,750	929,357	799,450		12,599			0.958	3.870	MON	124	8,997	07/30/2010	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP			4	1.A FM	1,935,888	99.6620	2,035,757	2,042,663	2,001,800		12,624			1.078	2.944	MON	306	22,158	04/05/2021	10/25/2034
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS			4	1.A FM	1,424,028	101.8630	1,662,832	1,632,416	1,553,648		1,772			5.250	7.282	MON	7,142	85,478	12/23/2003	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS			4	1.A FM	1,175,919	104.2780	1,222,022	1,171,891	1,171,479		(70)			5.250	5.230	MON	5,127	61,027	01/23/2004	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC			4	1.D FM	998,692	43.8760	927,118	2,113,033	824,748		(40,589)			0.203	5.773	MON	60	4,325	12/16/2013	08/25/2036
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS			4	1.D FM	598,889	99.8290	874,004	875,502	531,183		6,716			2.581	25.827	MON	1,883	22,904	10/10/2012	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS			4	1.A FM	5,305,614	98.7500	5,658,066	5,729,682	5,364,609		15,367			2.700	4.932	MON	12,890	139,093	11/04/2021	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS			4	1.A FM	959,774	102.7500	1,033,370	1,005,709	965,453		2,875			2.543	4.004	MON	2,131	26,638	10/24/2013	02/25/2035
576434-E8-3	MALT 2005-1 6A5 Z AS			4	1.D FM	3,145,390	105.3190	4,039,196	3,835,215	3,145,390					5.500	8.574	MON	17,578	210,937	09/16/2011	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS			4	1.D FM		19.7980	46,448	234,611						5.692	0.000	MON	1,113	13,309	03/31/2010	09/25/2033
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS			4	1.D FM		0.0000								5.954	0.000	MON			12/01/2020	12/25/2033

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS			4	.6. FM		.0.0010	.5	489,138						.5.954	.0.000	MON	.2,427	(2,415)	.11/30/2014	.12/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS			4	.1.D FM	6,585	.99.2770	6,713	6,762	6,623		14			.5.500	.6.173	MON	.31	372	.08/31/2007	.04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS			4	.1.D FM	577,019	.99.6680	937,286	940,407	545,820		8,099			.5.500	.23.732	MON	.4,310	51,707	.07/14/2010	.04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS			4	.1.A FM	348,425	.99.9300	804,424	804,990	20,502					.2.619	.5.295	MON	.1,757	23,326	.03/29/2012	.04/25/2036
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP			4	.1.A FM	344,031	.99.9710	431,410	431,534	399,437		12,344			.1.753	.10.515	MON	.105	7,646	.12/16/2013	.02/25/2034
57643L-LC-8	MABS 2005-AB1 A4 STEP AS			4	.1.A FM	2,899,032	.99.9320	3,133,328	3,135,454	3,065,187		52,463			.6.148	.8.880	MON	.16,064	90,555	.11/04/2021	.11/25/2035
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS			4	.1.A FM	628,479	.104.1830	698,294	670,255	631,622		467			.5.500	.8.467	MON	.3,072	36,864	.05/26/2004	.05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS			4	.1.A FM	117,718	.102.3000	157,967	154,416	140,048		(196)			.5.250	.10.880	MON	.676	8,107	.06/25/2004	.06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS			4	.1.A FM	840,361	.103.1460	986,398	956,315	910,998		1,877			.5.250	.7.702	MON	.4,184	50,207	.11/03/2004	.07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS			4	.2.B FM	1,595,967	.86.8280	1,604,071	1,847,406	1,525,380		(46,830)			.5.750	.6.138	MON	.8,852	106,226	.02/28/2015	.05/25/2036
585525-BM-9	MRFC 1998-2 A11 PZ CPT			4	.1.A FM		.95.6860	122	128						.6.750	.0.000	MON	.1	8	.06/29/1998	.06/25/2028
59020U-L3-7	MLCC 2005-3 1A CSTR FLT			4	.1.A FM	1,603,150	.100.8350	1,681,424	1,667,509	1,593,840		1,175			.2.597	.4.848	MON	.722	36,058	.11/04/2021	.11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR			4	.1.A FM	350,333	.98.8600	358,435	362,569	352,087		404			.1.915	.3.004	MON	.579	7,277	.02/10/2016	.04/25/2035
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P			4	.6. *		.0.0100	.3	30,111		.842	42			.7.823	.0.000	MON	.196	496	.05/28/1997	.04/25/2027
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC			4	.1.A FM	869,929	.99.9690	927,636	927,924	902,561		4,671			.1.123	.2.144	MON	.145	10,531	.12/16/2013	.10/25/2033
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS			4	.1.A FM	5,881,090	.101.9530	6,103,530	5,986,612	5,891,120		2,504			.5.500	.6.041	MON	.27,439	328,541	.10/15/2004	.08/25/2034
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS			4	.1.A FM	1,395,457	.100.2410	1,385,033	1,381,699	1,395,093		(409)			.2.501	.2.144	MON	.2,880	20,549	.11/04/2021	.11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS			4	.1.A FM	116,750	.100.6740	118,184	117,392	116,784		5			.5.500	.5.715	MON	.538	6,457	.11/29/2004	.11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS			4	.1.A FM	282,829	.100.8680	293,070	290,547	286,987		69			.5.500	.6.429	MON	.1,332	15,980	.11/04/2004	.11/25/2034
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS			4	.1.D FM	4,459,658	.32.7220	4,070,022	12,438,365	4,459,658					.6.512	.4.923	MON	.67,498	186,518	.06/30/2012	.10/25/2036
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS			4	.1.D FM	1,292,360	.28.6120	966,682	3,378,544	938,545		(76,092)			.6.354	.6.288	MON	.17,889	50,369	.06/30/2011	.08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS			4	.1.D FM	890,479	.28.5650	674,642	2,361,786	646,451		(52,315)			.6.924	.6.574	MON	.13,628	35,210	.06/30/2011	.08/25/2036
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS			4	.1.D FM	10,752,089	.93.1190	22,741,501	24,421,974	8,146,409		(630,609)			.6.620	.6.013	MON	.134,728	1,127,444	.09/30/2011	.11/25/2036
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS			4	.1.D FM	2,640,818	.41.9550	2,628,871	6,265,954	1,841,556		(183,575)			.6.084	.9.246	MON	.31,769	125,193	.03/31/2015	.09/25/2046
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC			4	.1.D FM	74,305	.58.1770	96,993	166,721	65,178		(316)			.0.213	.11.107	MON	.5	358	.12/16/2013	.02/25/2037
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC			4	.1.A FM	1,882,005	.99.0280	1,989,004	2,008,519	1,923,889		9,385			.0.808	.3.423	MON	.269	9,445	.11/04/2021	.08/25/2035
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS			4	.1.D FM	1,597,059	.30.2360	1,541,526	5,098,376	1,212,862		(93,831)			.4.865	.13.704	MON	.20,671	86,110	.06/30/2010	.10/25/2036
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS			4	.1.A FM	10,477,449	.101.9740	10,920,688	10,709,276	10,538,314		17,190			.4.861	.5.283	MON	.43,385	525,870	.10/07/2003	.11/25/2033
64352V-KX-8	NCHET 2005-2 M5 MEZ FLT STEP			4	.1.A FM	1,506,522	.99.5660	1,690,115	1,697,489	1,583,323		17,966			.1.078	.4.067	MON	.355	18,491	.11/17/2017	.06/25/2035
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS			4	.1.A FM	320,377	.99.9770	358,746	358,828	358,828		14,863			.5.614	.15.075	MON	.1,679	20,488	.09/30/2014	.08/25/2035
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS			4	.1.A FM	14,972,360	.100.5360	15,053,550	14,973,354	14,954,557		(2,285)			.4.713	.4.723	MON	.58,805	705,459	.06/16/2005	.08/25/2035
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC			4	.1.C FE	2,130,614	.105.5300	2,148,800	2,036,191	2,087,557		(6,565)			.4.500	.3.211	MON	.7,636	91,629	.05/25/2016	.11/26/2035
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS			4	.1.A FM	55,989	.101.9040	59,128	58,023	57,756		38			.1.463	.1.740	MON	.71	3,953	.07/28/1994	.07/25/2024
676477-AD-4	OCEANVIEW MORTGAGE LOAN TRUST			4	.1.A	3,418,234	.99.5360	3,399,153	3,415,000	3,414,473		(1,836)			.3.285	.3.246	MON	.9,348	112,177	.09/18/2020	.05/28/2050
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC				.1.E PL	23,168,015	.119.5070	27,687,400	23,168,015	23,168,015					.4.046	.4.046	MON	.41,661	682,760	.11/15/2021	.10/15/2057
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS			4	.1.A FM	63,590	.99.5030	69,976	70,326	64,826		169			.4.199	.7.254	MON	.246	3,164	.08/20/2008	.06/18/2037
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP			4	.1.A FM	9,725,372	.100.9520	10,198,558	10,102,358	9,835,321		58,196			.1.978	.3.182	MON	.2,775	174,246	.11/04/2021	.09/25/2034
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS			4	.1.A FM	3,814,565	.100.5180	3,849,947	3,830,117	3,827,732		651			.3.606	.3.498	MON	.11,509	140,697	.03/03/2016	.11/25/2035
73316P-GJ-3	POPLR 2005-5 AF5 STEP AFC AS			4	.1.A FM	14,828,431	.98.4290	17,687,618	17,970,000	15,703,093		250,979			.3.605	.5.999	MON	.53,985	660,144	.04/19/2016	.11/25/2035
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS			4	.3.B FM	2,860,514	.98.7340	2,855,987	2,892,603	2,867,819		887			.5.500	.5.708	MON	.13,258	159,093	.09/27/2005	.10/25/2035
74436G-BL-6	PSI 16 I IO NTL PAC-1-11			4	.6. *		.0.0100		301						6,801.250	.0.000	MON	.1,705	1,516	.01/02/2004	.01/25/2022
749577-AL-6	RFMSI 2006-S9 A11 RTL AS			4	.1.D FM	1,798,830	.96.9500	2,716,740	2,802,220	1,795,751		(4,562)			.6.250	.15.036	MON	.14,595	174,280	.12/31/2011	.09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS			4	.1.D FM	1,638,931	.97.8770	2,284,524	2,334,082	1,680,795		(1,071)			.6.000	.12.407	MON	.11,670	140,045	.02/29/2012	.06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS			4	.1.D FM	3,430,598	.97.8760	4,586,479	4,686,022	3,523,261		3,973			.6.000	.11.140	MON	.23,430	281,161	.02/29/2012	.06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS			4	.1.D FM	1,315,831	.97.9100	1,806,688	1,845,249	1,386,901		(2,541)			.6.000	.10.089	MON	.9,226	110,567	.02/29/2012	.07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS			4	.1.D FM	2,794,834	.93.7100	3,574,497	3,814,439	2,957,722		2,072			.6.000	.8.707	MON	.19,072	229,983	.11/30/2012	.09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS			4	.1.D FM	801,733	.93.4900	1,300,377	1,390,925	846,692		(3,172)			.6.000	.15.633	MON	.6,955	83,146	.12/31/2011	.02/25/2037
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS			4	.1.D FM	2,544,054	.98.5080	3,976,200	4,036,415	2,467,300		(3,482)			.6.250	.16.965	MON	.21,023	252,276	.11/30/2012	.08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS			4	.1.D FM	2,303,138	.98.3750	3,609,856	3,669,489	2,378,284		(483)			.6.000	.14.630	MON	.18,347	220,169	.12/31/2011	.08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS			4	.1.D FM	1,924,989	.88.7050	3,068,053	3,458,698	1,863,801		(28,484)			.6.000	.18.677	MON	.17,293	204,898	.11/30/2010	.03/25/2037
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS			4	.3.B FM	199,392	.49.0240	209,977	428,310	199,392					.5.586	.6.913	MON	.1,994	23,926	.12/31/2014	.11/25/2036
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC			4	.1.D FM		.55.0510	143,967	261,514						.7.846	.0.000	MON	.1,710	10,372	.09/30/2007	.06/25/2033
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC			4	.1.A FM	1,383,294	.98.2800	1,698,053	1,727,768	1,499,711		18,341			.0.863	.2.926	MON	.207	15,066	.02/01/2012	.05/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS			4	1.A FM	16,752,322	99.6290	16,690,133	16,752,322	16,752,322					6.558	6.568	MON	91,551	648,481	06/18/2004	07/25/2034
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS			4	1.A FM	11,307,619	98.6020	11,149,568	11,307,630	11,292,709		(2,014)			5.972	6.000	MON	56,274	460,631	09/10/2004	11/25/2034
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS			4	1.D FM	5,649,811	69.0140	6,204,571	8,990,334	4,810,052		(295,053)			6.011	7.519	MON	45,034	453,234	12/31/2014	05/25/2036
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS			4	1.D FM	139,326	68.9560	432,688	627,481	154,024		4,114			6.906	68.524	MON	3,611	40,494	05/31/2013	10/25/2031
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS			4	1.A FM	1,328,914	104.2840	1,385,843	1,328,914	1,328,914					5.630	4.732	MON	6,235	73,771	02/25/2004	02/25/2034
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS			4	1.A FM	183,488	96.8640	667,722	689,343	183,488					5.700	74.707	MON	3,274	39,293	06/10/2010	04/25/2035
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS			4	4.B FM	5,120	93.8880	5,238	5,579	5,579					5.000	2.789	MON		(23)	11/20/2008	01/25/2022
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS			4	1.A FM	1,097,937	101.1340	1,110,878	1,098,425	1,095,404		(266)			4.670	4.650	MON	4,275	56,789	05/14/2003	06/25/2033
76110W-RW-8	RASC 2003-KS4 MI2 MEZ STEP AFC NAS			4	1.D FM	1,610,431	97.2230	2,363,129	2,430,637	1,734,900		14,388			5.010	8.697	MON	10,148	129,751	12/31/2014	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS			4	1.D FM	1,567	26.4110	672,805	2,547,477	11,904					6.030	8,808.936	MON	12,801	135,990	06/30/2010	06/25/2033
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS			4	1.A FM	3,929,851	101.4270	4,010,520	3,954,077	3,936,703		961			5.750	5.879	MON	18,947	180,733	08/13/2003	09/25/2033
76110W-TB-2	RASC 2003-KS7 MI1 MEZ AFC NAS			4	1.A FM	3,206,910	101.8810	4,001,941	3,928,039	3,388,660		28,655			5.574	6.517	MON	18,246	179,545	03/31/2011	09/25/2033
76110W-VV-5	RASC 2003-KS11 MI11 MEZ FLT STEP IR			4	1.A FM	563,880	99.8820	639,067	639,820	611,611		7,912			0.988	4.367	MON	88	6,350	12/16/2013	01/25/2034
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS			4	1.A FM	2,081,003	102.1890	2,148,143	2,102,118	2,088,644		2,081			4.492	4.852	MON	7,869	96,334	05/14/2004	06/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS			4	1.D FM	1,653,840	97.7390	2,861,766	2,927,954	1,626,590		(877)			5.500	20.437	MON	13,420	159,718	04/08/2011	06/25/2035
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A			4	1.D FM	801,459	86.2090	1,206,923	1,400,004	802,600		6,083			0.603	12.844	MON	140	8,370	04/06/2010	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS			4	1.D FM	953,493	98.6590	1,669,656	1,692,347	857,159		5,911			5.500	24.376	MON	7,757	92,333	09/23/2010	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS			4	1.D FM	1,509,049	100.4220	2,406,004	2,395,892	1,607,831		12,504			6.000	13.538	MON	11,979	143,579	11/30/2012	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS			4	1.D FM	555,375	94.2930	944,954	1,002,142	550,000		(13,319)			5.500	22.475	MON	4,593	54,665	11/30/2014	03/25/2036
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS			4	1.A FM	1,068,634	98.7730	1,049,622	1,062,657	1,064,631		(558)			5.500	5.262	MON	4,871	58,434	12/20/2004	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS			4	1.D FM	406,945	76.5080	414,546	541,834	311,187		(14,912)			3.170	12.177	MON	1,431	17,529	11/09/2010	09/25/2035
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS			4	1.A FM	701,142	100.9000	707,452	701,142	701,142					5.412	4.421	MON	3,162	38,921	01/20/2005	01/25/2035
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS			4	2.B FM	2,991,770	101.3280	3,020,164	2,980,593	2,981,108		(318)			6.000	5.859	MON	14,903	176,762	10/17/2005	09/25/2034
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS			4	1.D FM		0.0000								2.959	0.000	MON		(244)	12/01/2020	09/19/2035
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS			4	1.D FM	703,323	95.6510	1,025,105	1,071,717	703,323					6.000	27.426	MON	5,359	64,036	03/02/2011	04/25/2036
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS			4	1.D FM	3,044,821	93.2380	3,085,788	3,309,584	3,062,045		3,307			2.712	5.401	MON	7,481	94,209	10/01/2013	10/25/2037
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS			4	1.A FM	66,399	101.6620	71,621	70,450	70,106		1			7.240	7.352	MON	425	5,101	07/17/2000	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS			4	1.A FM	816,963	98.6200	823,236	834,752	822,193		1,328			7.000	7.478	MON	4,869	58,433	12/14/2000	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS			4	5.B FM	540,373	82.7150	447,031	540,447	539,257		(197)			7.150	7.172	MON	3,220	38,642	05/22/1998	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP			4	1.D FM	1,769,137	100.7690	1,809,347	1,795,535	1,752,723		(12,336)			5.671	5.925	MON	4,526	88,398	06/30/2011	08/25/2031
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS			4	1.A FM	349,531	102.7660	359,197	349,531	349,531					9.230	8.648	MON	2,688	18,478	02/18/2000	02/25/2030
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS			4	1.A FM	3,214,395	98.4540	3,164,703	3,214,395	3,214,395					4.339	4.308	MON	11,621	142,808	09/05/2003	12/25/2033
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP AFC AS			4	1.D FM	5,279,113	100.6260	7,197,113	7,152,322	5,774,887		111,650			2.923	6.782	MON	17,421	230,344	03/31/2011	01/25/2036
81375W-HK-5	CBASS 2006-CB1 AF4 STEP AFC NAS			4	1.D FM	1,468,420	100.6410	1,918,100	1,905,876	1,590,913		26,597			2.923	6.202	MON	4,642	61,375	03/31/2011	01/25/2036
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS			4	1.A FM	473,885	99.4460	495,409	498,170	476,440		881			0.929	2.076	MON	141	4,629	09/13/2017	08/20/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1.A FM	17,555	99.7400	17,138	17,183	17,440		(52)			2.500	0.972	MON	36	430	07/05/2013	12/25/2042
843590-BL-3	SPSAC 1997-2 A4 SEQ AS			4	1.A FM	133,918	101.2090	135,537	133,918	133,918					7.450	6.657	MON	831	9,977	06/09/1997	05/25/2027
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS			4	5.B FM	873,327	49.9930	826,207	1,652,643	934,181					7.710	29.070	MON	10,618	125,712	09/30/2011	12/25/2030
85209F-AE-6	SPRUCE HILL MORTGAGE LOAN T SERIES 2020-SH1 CLASS B1 144A				1.A	1,036,960	99.7420	1,028,336	1,031,000	1,034,177		(2,741)			3.827	3.515	MON	3,288	39,456	12/22/2020	01/28/2050
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS			4	1.D FM	671,437	95.2860	710,426	745,575	693,864		2,872			2.362	6.299	MON	1,467	19,700	02/24/2010	01/25/2037
863579-DQ-8	SARM 2004-17 A1 CSTR AS			4	1.A FM	1,389,076	96.0150	1,496,466	1,558,571	1,408,938		4,973			1.202	3.776	MON	1,561	19,806	05/26/2016	11/25/2034
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS			4	1.D FM	2,374,216	91.3750	4,346,415	4,756,668	1,667,817		1,350			2.855	32.622	MON	11,317	139,437	10/04/2012	02/25/2036
86358E-GW-0	SAIL 2004-2 A4 FLT STEP			4	1.A FM	4,471,847	98.1660	4,790,926	4,880,417	4,660,010		19,026			0.808	1.484	MON	548	39,843	10/29/2015	03/25/2034
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP			4	1.A FM	1,954,761	98.9490	2,289,020	2,313,326	2,313,326					0.928	0.930	MON	298	21,692	03/30/2016	05/25/2034
86358H-NF-2	SAMI 2002-3 CC CPT			4	1.A FM		0.0100		544						9.211	0.000	MON	4	46	04/24/2002	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ			4	5.A FE	93,591	88.7650	88,846	100,091	95,252		440			3.450	4.629	MON	288	3,442	04/25/2002	02/25/2032
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS			4	1.A FM	1,645,479	115.4270	1,900,223	1,646,250	1,646,250					5.860	4.474	MON	8,039	84,589	01/19/2005	02/25/2035
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL			4	1.A FM	299,661	99.7550	298,927	299,661	299,661					0.592	0.532	MON	148	1,821	01/20/2005	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS			4	1.A FM	5,128,118	106.2230	6,024,047	5,671,143	5,422,292		46,175			5.750	8.179	MON	27,174	292,614	06/30/2010	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS			4	1.A FM	4,803,785	100.9870	4,854,256	4,806,789	4,793,930		(1,418)			5.840	5.827	MON	23,393	227,829	02/22/2005	03/25/2035
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS			4	1.A FM	6,218,467	101.8570	6,334,958	6,219,439	6,200,721		(3,081)			6.040	5.954	MON	31,305	314,399	03/17/2005	04/25/2035
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS			4	1.A FM	261,575	121.3960	317,612	261,633	261,633		584			5.750	5.673	MON	1,254	23,827	12/25/2021	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	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS			4	1.D FM	10,820,380	103.1760	12,832,534	12,437,543	12,052,152		66,624			5.790	4.057	MON	60,011	574,269	06/30/2010	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC			4	1.A FM	1,246,566	94.2990	1,339,600	1,420,588	1,271,134		3,141			0.779	4.758	MON	368	11,057	09/27/2016	05/19/2035
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS			4	1.A FM	2,162,051	101.4040	2,731,975	2,694,145	2,257,072		21,272			0.283	4.871	MON	106	7,693	02/09/2016	09/25/2047
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS			4	1.D FM	4,645,828	89.2710	14,568,778	16,319,785	3,214,373		(373,563)			6.420	18.558	MON	87,311	734,046	09/30/2013	01/25/2037
885220-EE-9	TMST 2003-5 4A CSTR PT AS			4	1.A FM	1,515,487	105.4470	1,581,313	1,499,635	1,515,113		(611)			2.079	1.636	MON	2,598	24,827	11/04/2021	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR			4	1.D FM	8,803,802	93.6170	10,361,507	11,067,976	7,820,431		(157,159)			1.853	9.075	MON	2,849	158,986	11/04/2021	03/25/2037
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3			4	6. *		0.0100	3	26,824			(1,311)			9.338	0.000	MON	111	1,587	09/30/1988	05/15/2034
92537K-AE-4	VERUS SECURITIZATION TRUST SERIES 2019-4 CLASS B1 144A				1.A	2,309,063	100.6920	2,265,561	2,250,000	2,298,785		(10,278)			3.860	3.054	MON	7,238	72,375	02/12/2021	11/25/2059
92538F-AE-4	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS B1 144A				3.C FE	2,357,918	98.4860	2,322,301	2,358,000	2,357,528		(390)			3.194	3.182	MON	6,276	50,210	04/13/2021	02/25/2066
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS			4	1.D FM	233,436	101.3610	486,856	480,318	114,358		1,919			2.833	138.689	MON	1,134	13,815	06/21/2012	10/25/2035
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR			4	1.D FM	8,051,968	98.4090	8,714,777	8,855,627	8,171,439		5,838			0.513	2.575	MON	878	82,855	02/24/2015	11/25/2045
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR			4	1.D FM	4,500,735	97.7040	4,866,305	4,980,652	4,565,003		3,526			0.443	2.679	MON	306	39,530	02/24/2015	11/25/2045
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS			4	1.D FM	5,660,631	103.3080	6,414,122	6,208,719	5,503,960		12,132			2.644	6.394	MON	13,682	168,778	09/28/2012	12/25/2035
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS			4	1.A FM	3,969,404	100.9090	4,845,989	4,802,313	3,656,022		65,977			2.831	20.540	MON	11,331	117,169	07/09/2021	04/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS			4	1.A FM	446,706	103.3280	498,493	482,437	451,555		877			5.000	7.190	MON	2,010	24,122	07/10/2008	11/25/2033
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS			4	1.A FM	1,094,174	102.1610	1,133,299	1,109,331	1,095,676		325			5.500	5.861	MON	5,084	60,727	02/09/2004	01/25/2034
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS			4	1.A FM	4,698,826	104.0840	4,963,417	4,768,686	4,706,537		2,183			2.536	3.094	MON	10,077	122,552	07/09/2021	08/25/2035
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU			4	1.A FM	702,727	100.8560	776,707	770,112	708,958		454			1.063	3.634	MON	159	8,299	05/24/2016	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS			4	1.A FM	2,230,839	100.9300	2,408,119	2,385,924	2,317,264		1,667			5.500	6.570	MON	10,935	131,226	12/07/2004	07/25/2034
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS			4	1.A FM	957,073	100.9940	1,000,462	990,614	960,105		746			5.500	6.653	MON	4,540	54,484	06/23/2004	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR			4	1.A FM	2,929,729	98.8130	3,207,884	3,246,415	3,003,671		15,273			0.603	3.350	MON	379	36,298	10/06/2016	12/25/2045
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR			4	1.D FM	8,113,755	98.9810	9,267,768	9,363,150	8,240,124		16,351			1.152	3.670	MON	8,989	120,604	08/08/2014	01/25/2046
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS			4	1.D FM	1,154,884	94.5480	1,927,259	2,038,393	952,944		3,093			2.878	27.400	MON	4,889	56,559	11/05/2012	02/25/2037
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS			4	1.A FM	64,864	101.3390	192,051	189,514	76,914		3,731			2.145	288.926	MON	339	5,060	12/31/2011	10/20/2035
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS			4	1.D FM	670,659	92.3060	1,192,911	1,292,344	398,215		(7,314)			2.832	34.015	MON	3,050	36,842	09/06/2012	03/25/2037
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS			4	1.D FM	1,483,197	98.9210	1,544,407	1,561,260	1,490,818		1,456			2.833	4.364	MON	3,686	45,922	05/08/2014	03/25/2037
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS			4	1.A FM	1,395,414	99.7920	1,545,089	1,548,309	1,404,651		1,664			0.812	3.249	MON	1,048	14,670	10/13/2016	01/25/2047
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS			4	1.D FM	3,056,730	99.7330	3,229,206	3,237,867	3,066,736		2,684			1.475	2.899	MON	3,980	52,151	01/12/2017	01/25/2047
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS			4	1.A FM	617,023	101.5110	613,313	604,184	602,531		(839)			5.750	5.779	MON	2,895	34,741	01/22/2003	02/25/2033
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS			4	1.A FM	207,756	103.9280	212,725	204,685	205,169		(62)			5.750	5.428	MON	981	11,674	02/18/2003	03/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS			4	1.A FM	2,007,214	103.4850	2,131,500	2,059,714	2,018,793		1,006			2.725	3.357	MON	4,677	58,242	06/11/2013	03/25/2035
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS			4	1.D FM	197,998	98.7800	1,905,207	1,928,740	147,823		(6,968)			6.467	230.590	MON	10,394	82,638	06/30/2010	05/25/2036
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS			4	1.D FM	496,852	17.5730	547,757	3,116,999	496,852					0.423	14.016	MON	220	12,650	02/28/2015	04/25/2037
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS			4	1.D FM	1,828,330	99.7410	2,591,702	2,598,429	1,888,733		19,931			2.715	10.526	MON	5,878	72,028	08/31/2010	12/25/2036
94980G-AJ-0	WFHET 2004-2 A18 AFC SEQ AS			4	1.A FM	12,465,783	100.4230	14,319,537	14,259,179	13,776,040		57,482			5.000	6.172	MON	59,413	706,675	08/27/2004	10/25/2034
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS			4	1.D FM	1,212	99.1600	6,191	6,244	884		(35)			2.776	120.662	MON	14	186	11/30/2013	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS			4	1.D FM	1,651,690	94.5170	2,324,217	2,459,045	1,594,133		(206)			6.000	20.040	MON	12,295	147,391	12/31/2011	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS			4	1.D FM	762,536	97.0180	1,619,462	1,669,231	651,639		(7,404)			6.000	50.007	MON	8,346	100,051	12/06/2017	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS			4	1.D FM	777,791	95.9110	1,469,457	1,532,112	678,350		(5,225)			6.000	40.580	MON	7,661	91,927	12/06/2017	06/25/2037
95001T-BL-8	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS B4 144A				3.B FE	3,634,400	99.9580	3,550,758	3,552,254	3,616,198		(18,203)			3.978	1.103	MON	11,776	198,542	01/26/2021	11/25/2048
45605P-AM-0	BIND 2016-1A 3 SEQ		D	4	2. FE		0.0000								5.235	0.000	JAJO			01/15/2020	04/15/2026
45605P-AM-0	BIND 2016-1A 3 SEQ		D	4	2.B FE	13,676,474	103.5000	14,155,150	13,676,474	13,676,474					5.235	5.268	JAJO	151,148	689,848	05/05/2016	04/15/2026
57643S-AA-9	MNIM 2005-C10A N1 SC		D	4	6. FM		0.0000		159,150						4.750	0.000	MON			05/31/2007	05/26/2035
700696-AC-1	PPSIN 2005-WCW2 A SC		D	4	6. FM		0.0000		776,337						5.500	0.000	MON			12/31/2007	07/25/2035
74951P-DF-2	RESIF 2004-C B3 SUB FLT		D	4	1.D FM	109,479	30.8970	85,549	276,886	20,139		(219)			0.851	3.322	MON	144	2,396	12/16/2013	09/10/2036
74951P-DQ-8	RESIF 2005-A B3 SUB FLT		D	4	6. FM	56,740	80.7090	135,078	167,364	61,857		1,586			0.681	67.127	MON	70	1,154	12/16/2013	03/10/2037
80382S-CX-4	FRENT 2004-3 A SC		D	4	6. FM		0.0010		16,734						4.500	0.000	MON			04/30/2007	11/27/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,361,438,778	XXX	1,594,794,207	1,785,835,471	1,340,519,384	(820,310)	(5,026,668)	3,703,182		XXX	XXX	XXX	6,684,325	70,598,376	XXX	XXX
05490R-AU-0	BAMLL 2015-ASTR E SUB CSTR			4	1.A	36,609,785	93.5030	36,933,768	39,500,000	37,923,653		230,891			4.254	5.103	MON	140,031	1,703,237	07/24/2015	07/14/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05490V-AJ-6	BBCMS 2015-MSQ E SUB CSTR			4	1.A	35,593,901	99.3750	37,605,643	37,842,000	37,426,902		526,662			3.990	5.545	MON	92,267	1,436,184	04/01/2018	09/15/2032
05490V-AL-1	BBCMS 2015-MSQ F SUB CSTR			4	1.A	17,423,363	97.8670	18,667,230	19,074,000	18,770,388		390,684			3.990	6.285	MON	46,506	723,899	04/01/2018	09/15/2032
05491L-AJ-7	BBCMS 2016-ETC E SUB CSTR			4	1.D	42,283,687	87.5940	41,858,659	47,787,000	44,856,026		540,061			3.609	5.133	MON	124,553	1,748,538	07/28/2016	08/14/2036
05491L-AL-2	BBCMS 2016-ETC F SUB CSTR			4	4.B	29,535,223	62.4580	21,819,860	34,935,000	32,028,140		529,155			3.609	5.703	MON	91,056	1,278,037	07/28/2016	08/14/2036
05492T-BF-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-C6 CLASS F5TA 144A			4	1.A	4,691,744	103.0040	4,678,945	4,542,500	4,666,143		(13,902)			3.688	3.305	MON	13,962	169,870	01/30/2020	09/15/2043
05525M-AG-1	BAMLL 2014-520M C SUB CSTR			4	1.A	19,058,740	107.2920	21,458,310	20,000,000	19,350,685		36,546			4.214	4.591	MON	46,821	854,485	08/01/2014	08/15/2046
05526W-AN-3	BAMLL 2015-HAUL D SUB CSTR			4	1.A	38,452,183	98.5640	37,947,140	38,500,000	38,459,343		1,204			4.822	4.876	MON	154,690	1,882,118	07/28/2015	07/05/2043
05526W-AQ-6	BAMLL 2015-HAUL E SUB CSTR			4	1.A	19,631,218	93.6080	19,989,591	21,354,575	20,016,046		66,495			4.822	5.548	MON	85,801	1,043,944	07/28/2015	07/05/2043
055287-AJ-5	BBSG 2016-MRP E SUB CSTR			4	3.B	30,889,320	82.8150	28,985,373	35,000,000	32,876,652		407,767			4.026	5.628	MON	117,425	1,428,671	06/09/2016	06/05/2036
05538U-AE-3	BBUBS 2012-SHOW C SUB CSTR			4	1.D FM	23,792,133	100.2620	23,461,413	23,400,000	23,548,438		(51,939)			4.026	3.804	MON	78,507	955,169	12/12/2016	11/05/2036
05546J-AE-8	BBCMS 2015-VFM A2 SEQ			4	1.A	15,151,706	103.8860	15,629,661	15,045,000	15,088,888		(11,085)			3.375	3.312	MON	35,262	507,769	03/26/2018	03/12/2036
05546J-AL-2	BBCMS 2015-VFM D SUB CSTR			4	1.A	14,116,408	90.2350	13,927,772	15,435,000	14,791,184		134,417			3.483	4.610	MON	37,332	545,061	10/13/2016	03/12/2036
05546J-AN-8	BBCMS 2015-VFM E SUB CSTR			4	2.B	34,754,225	89.2900	34,555,230	38,700,000	36,990,657		357,438			3.483	4.679	MON	93,603	1,366,627	03/18/2015	03/12/2036
05547H-AC-5	BBCMS 2015-SRCH A2 SEQ			4	1.A	2,913,891	110.5930	2,986,000	2,700,000	2,821,058		(19,526)			4.197	3.334	MON	7,869	113,319	12/07/2016	08/10/2035
05547H-AL-5	BBCMS 2015-SRCH C SEQ			4	1.A	12,667,500	109.9070	13,188,818	12,000,000	12,466,195		(73,672)			4.798	4.046	MON	39,983	575,760	02/27/2019	08/10/2035
05607C-AG-4	BXP 2017-CC B SUB CSTR			4	1.A	11,589,951	104.9220	12,149,937	11,580,000	11,542,370		1,885			3.552	3.606	MON	34,272	416,976	03/23/2020	08/13/2037
05607C-AJ-8	BXP 2017-CC C SUB CSTR			4	1.A	21,676,137	103.3460	22,219,323	21,500,000	21,596,619		(19,399)			3.552	3.465	MON	63,631	774,178	08/15/2017	08/13/2037
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A			4	1.A FE	2,574,885	101.7780	2,544,456	2,500,000	2,574,853		(32)			2.618	2.327	MON	5,454		12/17/2021	01/15/2044
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A			4	1.G FE	7,299,778	96.2020	7,215,116	7,500,000	7,299,855		77			2.775	3.057	MON	17,347		12/17/2021	01/15/2044
060352-AJ-0	BANK 2017-BNK6 AS SUB			4	1.A	14,939,478	107.3220	15,657,234	14,589,000	14,827,156		(41,868)			3.741	3.412	MON	45,481	545,775	03/26/2019	07/15/2060
06035R-AU-0	BANK 2018-BN14 AS SUB			4	1.A	15,449,864	112.7210	16,908,173	15,000,000	15,320,514		(44,046)			4.481	4.121	MON	56,013	672,150	09/18/2018	09/15/2060
06427D-AS-2	BACM 2017-BNK3 A4 SEQ			4	1.A	24,718,099	107.9960	25,919,158	24,000,000	24,375,878		(74,327)			3.574	3.226	MON	71,480	857,760	02/02/2017	02/15/2050
06539L-BE-9	BANK 2018-BN13 AS SUB AFC			4	1.A	18,933,640	112.6710	21,125,798	18,750,000	18,837,418		(17,213)			4.467	4.387	MON	69,797	837,563	03/23/2020	08/15/2061
065402-BF-5	BANK 2019-BN18 AS SUB			4	1.A	6,282,890	109.1550	6,658,435	6,100,000	6,239,684		(17,423)			3.826	3.476	MON	19,449	233,386	05/21/2019	05/15/2062
065402-BG-3	BANK 2019-BN18 B SUB			4	1.A	3,089,895	108.2840	3,248,512	3,000,000	3,068,753		(8,541)			3.977	3.626	MON	9,943	119,310	05/21/2019	05/15/2062
065403-BC-0	BANK 2019-BN17 A4			4	1.A	7,209,427	110.2850	7,719,933	7,000,000	7,155,983		(20,054)			3.714	3.366	MON	21,665	259,980	03/21/2019	04/15/2052
065404-BB-0	BANK 2018-BN10 A5 SEQ			4	1.A	73,129,574	109.3720	77,654,390	71,000,000	72,340,846		(212,282)			3.688	3.339	MON	218,207	2,618,480	01/26/2018	02/15/2061
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS			4	1.A	12,359,314	105.4710	12,656,525	12,000,000	12,282,774		(34,462)			3.243	2.897	MON	32,430	389,160	09/13/2019	09/15/2061
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4			4	1.A	4,140,625	102.9270	4,117,072	4,000,000	4,115,212		(14,231)			2.600	2.185	MON	8,667	104,000	03/11/2020	10/17/2052
06540B-BG-3	BANK SERIES 2019-BN21 CLASS AS			4	1.A	5,149,830	105.1100	5,255,523	5,000,000	5,119,168		(14,229)			3.093	2.751	MON	12,888	154,650	09/27/2019	10/15/2052
06540B-BH-1	BANK SERIES 2019-BN21 CLASS B			4	1.D	17,251,813	102.6170	17,188,264	16,750,000	17,149,510		(47,534)			3.214	2.871	MON	44,862	538,345	09/27/2019	10/15/2052
06540R-AE-4	BANK 2017-BNK9 A4 SEQ			4	1.A	61,799,700	108.5760	65,145,600	60,000,000	61,106,178		(179,921)			3.538	3.191	MON	176,900	2,122,800	12/05/2017	11/15/2054
06540R-AH-7	BANK 2017-BNK9 AS SUB AFC			4	1.A	13,389,011	108.2510	14,072,566	13,000,000	13,240,891		(38,691)			3.829	3.482	MON	41,481	497,770	12/05/2017	11/15/2054
06540X-BG-5	BANK SERIES 2019-BN22 CLASS A4			4	1.A	12,024,925	105.9020	12,178,677	11,500,000	11,927,345		(51,029)			2.978	2.448	MON	28,539	342,470	03/12/2020	11/15/2062
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4				1.A	57,675,744	98.7860	55,320,418	56,000,000	57,533,360		(142,384)			2.036	1.706	MON	95,013	950,133	01/28/2021	02/15/2054
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS				1.A	8,754,609	98.1080	8,339,144	8,500,000	8,733,105		(21,504)			2.211	1.878	MON	15,661	156,613	01/28/2021	02/15/2054
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B				1.A	2,574,850	98.2230	2,455,572	2,500,000	2,568,565		(6,285)			2.383	2.048	MON	4,965	49,646	01/28/2021	02/15/2054
06541F-AZ-2	BANK 2017-BNK4 A3 SEQ			4	1.A	50,496,250	106.2240	53,112,135	50,000,000	50,197,531		(91,920)			3.362	3.179	MON	140,083	1,681,000	04/05/2017	05/15/2050
06541W-AW-2	BANK 2017-BNK5 A4 SEQ			4	1.A	25,249,198	105.5790	26,394,648	25,000,000	25,119,843		(34,232)			3.131	2.988	MON	65,229	782,750	06/16/2017	06/15/2060
06650A-AD-9	BANK 2017-BNK8 A3 SEQ			4	1.A	37,368,971	106.0750	39,247,887	37,000,000	37,204,862		(39,662)			3.229	3.119	MON	99,561	1,194,730	10/27/2017	11/15/2050
06650A-AH-0	BANK 2017-BNK8 AS SUB			4	1.A	4,408,766	107.8580	4,745,755	4,400,000	4,403,359		(1,460)			3.731	3.717	MON	13,680	164,164	02/08/2018	11/15/2050
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR			4	1.A	8,588,984	106.7320	9,072,234	8,500,000	8,552,704		(9,817)			3.925	3.808	MON	27,805	338,537	02/05/2018	11/15/2050
07332V-BD-6	BBCMS 2017-C1 A4 SEQ			4	1.A	25,748,200	108.2190	27,054,688	25,000,000	25,396,774		(76,921)			3.674	3.326	MON	76,542	918,500	02/16/2017	02/15/2050
07383F-4E-5	BSCMS 2005-PWR7 D SUB AFC			4	2.B FM	5,027,462	93.9550	4,697,729	5,000,000	5,000,000					5.304	4.306	MON	21,764		03/10/2005	02/11/2041
07383F-4G-0	BSCMS 2005-PWR7 E SUB AFC			4	6. FM	6,617,011	76.4420	7,067,788	9,246,000	6,617,011	1,621,397		2,628,989		5.373	82.682	MON	40,092		11/02/2017	02/11/2041
073945-AL-1	BSCMS 2007-T28 C SUB CSTR			4	1.D FM	2,256,528	100.0000	2,493,401	2,493,401	2,256,528			12,467		5.718	5.767	MON	11,881	148,121	02/28/2014	09/12/2042
08160B-AD-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B5 CLASS A4			4	1.A	2,073,359	112.7130	2,254,270	2,000,000	2,058,916		(8,265)			4.208	3.700	MON	7,013	84,152	03/20/2020	07/15/2051
08160B-AH-7	BMARK 2018-B5 AS SUB AFC			4	1.A	12,628,804	112.7020	13,818,403	12,261,000	12,513,715		(35,880)			4.419	4.064	MON	45,150	541,801	07/27/2018	07/15/2051
08160J-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B9 CLASS B			4	1.A	10,700,625	111.1690	13,340,279	12,000,000	10,906,382		118,795			4.468	6.106	MON	44,681	536,172	03/19/2020	03/15/2052
08161C-AE-1	BMARK 2018-B2 A5 SEQ			4	1.A	39,004,730	110.0340	41,647,793	37,850,000	38,586,919		(117,027)			3.882	3.519	MON	122,442	1,469,299	03/25/2020	02/15/2051
08161C-AJ-0	BMARK 2018-B2 AS SUB SEQ			4	1.A	25,749,950	109.8160	27,454,088	25,000,000	25,474,594		(74,627)			4.084	3.731	MON	85,073	1,020,875	02/09/2018	02/15/2051
08161C-AK-7	BMARK 2018-B2 B SUB CSTR			4	1.A	11,084,807	108.9710	11,693,691	10,731,000	10,959,071		(34,973)			4.197	3.808	MON	37,533	456,814	09/07/2018	02/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08161H-AH-3	BMARK 2018-B4 AM SUB CSTR			4	1.A	11,844,963	111.3030	12,799,821	11,500,000	11,733,420		(33,739)			4.311	3.957	MON	41,314	495,765	06/28/2018	07/15/2051
08161H-AJ-9	BMARK 2018-B4 B SUB CSTR			4	1.A	13,403,991	110.3180	14,341,340	13,000,000	13,275,924		(39,097)			4.430	4.064	MON	47,992	575,900	08/27/2018	07/15/2051
08162B-BE-1	BMARK 2019-B11 A5			4	1.A	17,149,495	109.2220	18,185,385	16,650,000	17,030,176		(48,090)			3.542	3.193	MON	49,147	589,760	05/22/2019	05/15/2052
08162B-BJ-0	BMARK 2019-B11 AS SUB			4	1.A	3,913,980	109.2940	4,153,172	3,800,000	3,887,078		(10,873)			3.784	3.434	MON	11,983	143,792	05/22/2019	05/15/2052
08162C-AD-2	BMARK 2018-B6 A4 SEQ			4	1.A	12,413,579	113.1120	13,573,472	12,000,000	12,302,559		(41,275)			4.261	3.840	MON	42,610	511,320	03/20/2020	10/10/2051
08162C-AF-7	BMARK 2018-B6 AS SUB			4	1.A	11,587,268	112.6370	12,671,687	11,250,000	11,488,322		(31,977)			4.441	4.094	MON	41,634	499,613	09/20/2018	10/10/2051
08162P-AZ-4	BMARK 2018-B1 AM SUB AFC			4	1.A	29,990,987	108.4630	31,454,369	29,000,000	29,658,840		(105,007)			3.878	3.451	MON	93,718	1,124,620	06/04/2019	01/15/2051
08162P-BA-8	BMARK 2018-B1 B SUB AFC			4	1.A	12,582,036	107.4580	13,109,924	12,200,000	12,444,242		(38,959)			4.059	3.682	MON	41,267	495,198	01/02/2020	01/15/2051
08162Q-BA-6	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS BXA			4	1.A	10,565,884	102.6080	10,851,796	10,576,000	10,564,790		(686)			3.536	3.555	MON	31,167	379,191	05/22/2020	09/15/2048
08162Q-CG-2	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS AS 144A			4	1.A	31,414,637	102.9180	31,389,941	30,500,000	31,278,082		(86,648)			3.131	2.784	MON	79,586	967,597	05/22/2020	09/15/2048
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5				1.A	101,448,716	98.7260	97,244,677	98,500,000	101,203,495		(245,221)			2.070	1.738	MON	169,913	1,699,125	01/29/2021	02/15/2054
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS				1.A	10,608,529	98.5310	10,222,622	10,375,000	10,588,913		(19,617)			2.274	2.022	MON	19,661	193,527	03/16/2021	02/15/2054
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B				1.A	10,448,047	94.9240	9,967,040	10,500,000	10,451,266		3,219			2.095	2.150	MON	18,331	179,821	03/02/2021	02/15/2054
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C				1.A	3,749,845	95.4920	3,580,948	3,750,000	3,749,581		(263)			2.563	2.566	MON	8,009	80,094	01/29/2021	02/15/2054
08162X-BL-7	BENCHMARK MORTGAGE TRUST SERIES 2020-B20 CLASS AS			4	1.A	15,449,913	99.4170	14,912,591	15,000,000	15,400,223		(42,605)			2.375	2.040	MON	29,685	356,220	10/19/2020	10/15/2053
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	42,538,942	102.9180	42,505,031	41,300,000	42,449,326		(89,616)			2.584	2.245	MON	88,943	800,487	03/04/2021	03/15/2054
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	28,839,756	102.6120	28,731,497	28,000,000	28,779,955		(59,801)			2.780	2.441	MON	64,857	583,716	03/04/2021	03/15/2054
08163E-BD-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B26 CLASS A5				1.A	34,298,037	103.1560	34,351,071	33,300,000	34,240,285		(57,752)			2.613	2.264	MON	72,511	507,575	05/13/2021	06/15/2054
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5				1.A	51,496,535	101.2780	50,639,100	50,000,000	51,438,436		(58,099)			2.390	2.051	MON	99,583	597,500	06/18/2021	07/15/2054
08163J-AE-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS A5				1.A	41,199,920	101.2300	40,492,184	40,000,000	41,182,093		(17,827)			2.388	2.047	MON	79,597	238,790	09/17/2021	09/15/2054
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A				1.A	4,915,389	97.8710	4,893,559	5,000,000	4,916,356		968			2.771	2.977	MON	11,546	11,546	10/22/2021	11/10/2046
125039-AF-4	CD 2017-CD6 A5 SEQ			4	1.A	28,838,162	107.6570	30,144,027	28,000,000	28,507,362		(84,597)			3.456	3.109	MON	80,640	967,680	11/13/2017	11/13/2050
12508G-AU-0	CCUBS 2017-C1 A4 SEQ			4	1.A	56,103,363	107.9500	59,048,573	54,700,000	55,548,800		(141,117)			3.544	3.249	MON	161,547	1,938,568	04/30/2018	11/15/2050
12512J-AW-4	CD 2018-CD7 A4 SEQ			4	1.A	27,037,487	113.0170	29,666,976	26,250,000	26,790,711		(76,995)			4.279	3.925	MON	93,603	1,123,238	08/02/2018	08/15/2051
12514M-BE-4	CD 2016-CD1 AM SUB			4	1.A	36,341,741	102.7740	37,129,789	36,127,500	36,195,145		(19,880)			2.926	2.881	MON	88,091	1,057,091	09/28/2017	08/10/2049
12515A-BE-9	CD 2016-CD2 A4 AFC SEQ			4	1.A	17,509,532	107.2240	18,227,998	17,000,000	17,261,828		(51,894)			3.526	3.185	MON	49,952	599,420	11/18/2016	11/10/2049
12515A-BG-4	CD 2016-CD2 AM SUB AFC			4	1.A	20,723,431	106.2180	21,843,680	20,565,000	20,627,476		(15,442)			3.668	3.605	MON	62,860	754,324	01/29/2019	11/10/2049
12515A-BH-2	CD 2016-CD2 B SUB AFC			4	1.A	6,075,140	103.5670	6,391,150	6,171,000	6,108,157		10,344			3.879	4.123	MON	19,948	239,373	10/25/2018	11/10/2049
12515A-BJ-8	CD 2016-CD2 C SUB CSTR			4	1.A	8,237,363	100.7410	8,492,504	8,430,000	8,303,497		21,297			3.983	4.342	MON	27,980	342,634	10/24/2018	11/10/2049
12515D-AQ-7	CD 2017-CD4 A3 SEQ			4	1.A	5,049,996	105.9190	5,295,936	5,000,000	5,022,375		(5,293)			3.248	3.143	MON	13,533	162,400	04/28/2017	05/10/2050
12515D-AT-1	CD 2017-CD4 AM SUB			4	1.A	34,631,756	106.7230	35,830,227	33,573,000	34,177,450		(108,399)			3.746	3.377	MON	104,804	1,257,645	09/28/2017	05/10/2050
12515G-AD-9	CD 2017-CD3 A4 SEQ			4	1.A	51,560,693	107.6120	53,805,990	50,000,000	50,831,673		(159,634)			3.631	3.271	MON	151,292	1,815,500	08/29/2017	02/10/2050
12515G-AF-4	CD 2017-CD3 AS SUB			4	1.A	25,373,282	106.3620	26,203,273	24,636,000	25,030,845		(74,947)			3.833	3.489	MON	78,691	944,298	01/27/2017	02/10/2050
12515H-AY-1	CD 2017-CD5 A3 SEQ			4	1.A	35,347,792	104.7360	36,657,677	35,000,000	35,161,457		(36,041)			3.171	3.068	MON	92,488	1,109,850	07/24/2017	08/15/2050
12515H-AZ-8	CD 2017-CD5 A4 SEQ			4	1.A	14,701,438	107.0390	15,199,527	14,200,000	14,496,042		(51,514)			3.431	3.015	MON	40,600	487,202	10/31/2017	08/15/2050
12515H-BB-0	CD 2017-CD5 AS SUB AFC			4	1.A	10,518,819	106.8610	10,985,290	10,280,000	10,417,118		(24,570)			3.684	3.415	MON	31,560	378,715	02/08/2018	08/15/2050
12528X-AG-0	CFK 2019-FAX C SUB			4	1.A	14,090,378	109.1460	14,931,188	13,680,000	13,982,615		(39,135)			4.579	4.223	MON	52,196	626,352	02/13/2019	01/15/2039
12529M-AF-5	CF 2019-CF1 A5 SEQ			4	1.A	8,239,962	110.2170	8,817,373	8,000,000	8,180,270		(22,970)			3.786	3.436	MON	25,238	302,856	04/16/2019	05/15/2052
12529M-AJ-7	CF 2019-CF1 AS SUB			4	1.A	9,269,933	110.4910	9,944,196	9,000,000	9,203,599		(25,608)			4.027	3.677	MON	30,205	362,457	04/16/2019	05/15/2052
12529W-AC-0	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS B 144A			4	1.G FE	2,749,783	104.3880	2,870,669	2,750,000	2,748,627		(716)			10.010	10.156	MON	22,940	275,275	04/23/2020	04/15/2052
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1			4	1.A FE	666,883	100.5690	646,948	643,287	658,898		(4,935)			2.840	1.323	MON	1,522	18,269	06/05/2020	04/15/2052
12529W-AQ-9	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A2 144A			4	1.A FE	42,868,174	100.0550	42,893,403	42,870,000	42,855,966		(7,401)			3.603	3.608	MON	128,717	1,544,606	04/23/2020	04/15/2052
12532A-AZ-2	CFCRE 2016-C6 A3 AFC SEQ			4	1.A	47,515,853	105.2070	49,447,412	47,000,000	47,246,369		(54,964)			3.217	3.100	MON	125,999	1,511,990	02/02/2017	11/10/2049
12532A-BA-6	CFCRE 2016-C6 AM SUB AFC			4	1.A	20,957,133	104.7590	21,475,665	20,500,000	20,725,364		(45,864)			3.502	3.258	MON	59,826	717,910	04/19/2018	11/10/2049
12532A-BB-4	CFCRE 2016-C6 B SUB			4	1.D	4,278,518	104.8780	4,590,527	4,377,000	4,313,502		10,811			3.804	4.148	MON	13,875	166,501	08/06/2018	11/10/2049
12532B-AC-1	CFCRE 2016-C7 A2 SEQ			4	1.A	34,050,732	105.8900	35,699,573	33,713,796	33,834,996		(36,721)			3.585	3.419	MON	100,728	1,208,741	12/09/2016	12/10/2054
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ			4	1.A	45,580,612	103.7660	46,829,333	45,129,551	45,300,781		(73,909)			3.305	3.107	MON	124,287	1,491,441	05/18/2017	06/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125333-AE-4	CGCMT 2017-MDRA B SUB W			4	1.A	15,664,901	99.8220	15,971,499	16,000,000	15,947,692		68,341			3.752	4.239	MON	50,032	608,723	07/24/2017	07/10/2030
12592L-BJ-0	COMM 2014-CR20 A4 SEQ			4	1.A	128,740,398	104.8530	131,066,625	125,000,000	126,057,946		(396,632)			3.590	3.259	MON	373,958	4,487,500	10/22/2014	11/10/2047
12592M-BM-1	COMM MORTGAGE TRUST SERIES 2014-LC17 CLASS AM			4	1.A	8,173,750	105.7530	8,460,244	8,000,000	8,105,477		(39,545)			4.188	3.660	MON	27,920	335,040	04/01/2020	10/10/2047
12592T-AQ-8	COMM 2015-3BP F SUB CSTR			4	1.A	88,984,722	99.0740	99,074,460	100,000,000	96,015,636		1,140,721			3.238	4.632	MON	269,867	3,283,378	02/06/2015	02/10/2035
12592X-BD-7	COMM 2015-CR22 A5 SEQ			4	1.A	20,598,405	105.1190	21,023,812	20,000,000	20,192,848		(63,385)			3.309	2.974	MON	55,150	661,800	03/18/2015	03/10/2048
12593A-BD-6	COMM 2015-CR23 B SUB W			4	1.A	3,872,683	104.5460	4,018,432	3,843,705	3,856,704		(4,764)			4.183	4.072	MON	13,399	160,782	06/19/2018	05/10/2048
12593F-BF-0	COMM 2015-LC21 AM SUB AFC			4	1.A	20,927,164	106.3300	21,604,144	20,318,000	20,537,496		(64,249)			4.043	3.705	MON	68,455	821,457	06/12/2015	07/10/2048
12593J-BH-8	COMM 2015-CR24 AM SUB AFC			4	1.A	25,748,335	106.4020	26,600,385	25,000,000	25,279,591		(79,556)			4.028	3.687	MON	83,917	1,007,000	07/24/2015	08/10/2048
12593J-BJ-4	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS B			4	1.A	7,267,500	106.3440	8,507,498	8,000,000	7,480,399		125,174			4.379	6.493	MON	29,192	355,183	04/01/2020	08/10/2048
12593J-BL-9	COMM 2015-CR24 D SUB AFC			4	3.B	7,520,923	92.3400	7,770,387	8,415,000	7,870,752		130,411			3.463	5.468	MON	24,284	291,411	10/08/2019	08/10/2048
12593P-AW-2	COMM 2015-CR25 A4 SEQ			4	1.A	51,498,922	106.8780	53,438,920	50,000,000	50,566,964		(157,277)			3.759	3.421	MON	156,625	1,879,500	08/13/2015	08/10/2048
12593P-AY-8	COMM 2015-CR25 AM SUB AFC			4	1.A	35,017,488	106.9520	36,363,622	34,000,000	34,388,257		(107,548)			4.103	3.763	MON	116,252	1,395,020	08/13/2015	08/10/2048
12593Y-BK-8	COMM 2016-CR28 AM SUB			4	1.A	23,471,653	106.9370	24,369,887	22,789,000	23,079,129		(72,511)			4.066	3.719	MON	77,217	926,601	01/27/2016	02/10/2049
12593Y-BL-6	COMM 2016-CR28 B SUB CSTR			4	1.A	9,169,521	108.0670	9,399,360	8,697,738	8,981,042		(67,828)			4.648	3.755	MON	33,688	409,046	03/15/2019	02/10/2049
12594M-BC-1	COMM 2016-COR1 A4 SEQ			4	1.A	29,534,375	104.9830	31,494,765	30,000,000	29,749,474		44,974			3.091	3.291	MON	77,275	927,300	11/25/2016	10/10/2049
12594M-BE-7	COMM 2016-COR1 B SUB			4	1.A	2,458,984	105.5250	2,638,124	2,500,000	2,474,073		4,447			3.897	4.153	MON	8,119	97,425	06/06/2018	10/10/2049
12595B-AC-5	CSAIL 2017-C8 A3 SEQ			4	1.A	28,619,346	103.2480	29,256,240	28,336,000	28,432,059		(44,740)			3.127	2.951	MON	73,829	885,948	06/21/2017	06/15/2050
12595B-BF-7	CSAIL 2017-C8 AS SUB			4	1.A	12,928,368	105.4970	13,292,627	12,600,000	12,784,154		(33,352)			3.615	3.316	MON	37,960	455,524	05/21/2018	06/15/2050
12595E-AC-9	COMM 2017-COR2 A2 SEQ			4	1.A	10,099,568	104.9190	10,491,881	10,000,000	10,054,388		(11,115)			3.239	3.127	MON	26,992	323,900	09/21/2017	09/10/2050
12595E-AD-7	COMM 2017-COR2 A3 SEQ			4	1.A	27,808,053	107.7470	29,091,663	27,000,000	27,474,852		(82,029)			3.510	3.164	MON	78,975	947,700	09/21/2017	09/10/2050
12595F-AD-4	CSAIL 2017-CX9 A4 SEQ			4	1.A	18,350,685	103.9380	18,892,821	18,177,000	18,265,769		(20,696)			3.176	3.032	MON	48,101	577,211	03/27/2020	09/15/2050
12595F-AJ-1	CSAIL 2017-CX9 AS SUB			4	1.A	33,285,652	107.1900	34,681,325	32,355,000	32,907,742		(95,438)			3.700	3.361	MON	99,756	1,197,070	06/04/2019	09/15/2050
12595F-AK-8	CSAIL 2017-CX9 B SUB CSTR			4	1.A	15,441,225	104.0110	15,601,604	15,000,000	15,261,287		(44,826)			3.953	3.607	MON	49,415	602,040	09/19/2017	09/15/2050
12595J-AS-3	CSAIL 2017-CX10 AS SUB AFC			4	1.A	17,771,338	106.9050	18,931,785	17,709,000	17,722,598		(6,736)			3.670	3.652	MON	54,157	649,885	10/30/2018	11/15/2050
12595J-AU-8	CSAIL 2017-CX10 B SUB AFC			4	1.A	6,247,871	103.8520	6,750,359	6,500,000	6,322,048		24,558			3.892	4.432	MON	21,080	252,954	10/30/2018	11/15/2050
12595V-AC-1	COMM 2018-COR3 A2 SEQ			4	1.A	25,248,784	107.4920	26,873,033	25,000,000	25,138,690		(34,166)			3.961	3.806	MON	82,521	990,250	05/04/2018	05/10/2051
12595V-AD-9	COMM 2018-COR3 A3 SEQ			4	1.A	33,468,653	112.0920	36,261,319	32,349,671	33,112,930		(111,405)			4.228	3.813	MON	113,979	1,367,744	09/18/2018	05/10/2051
12595V-AG-2	COMM 2018-COR3 B SUB AFC			4	1.D	9,269,992	109.4570	9,851,104	9,000,000	9,180,824		(26,087)			4.513	4.164	MON	33,846	411,865	05/04/2018	05/10/2051
12624B-AC-0	COMM 2012-CR1 A3 SEQ			4	1.A FM	4,871,193	100.1990	4,651,423	4,642,167	4,642,026		(17,549)			3.391	2.605	MON	13,118	193,998	08/22/2012	05/15/2045
12624Q-AR-4	COMM 2012-CR4 A3 SEQ			4	1.A FM	2,895,364	101.0740	3,013,828	2,981,789	2,950,892		32,758			2.853	5.165	MON	7,089	85,070	04/17/2020	10/15/2045
12624Q-AT-0	COMM 2012-CR4 AM SUB			4	1.A FM	28,842,178	100.7320	28,708,594	28,500,000	28,495,780		(39,459)			3.251	3.128	MON	77,211	926,535	11/25/2013	10/15/2045
12624X-AM-0	COMM 2013-CR6 AM SEQ			4	1.A	50,999,616	101.8000	50,900,225	50,000,000	50,089,303		(112,591)			3.147	2.928	MON	131,125	1,573,500	02/26/2013	03/10/2046
12624X-AP-3	COMM 2013-CR6 B SUB			4	1.A	8,126,868	101.2430	8,421,304	8,317,920	8,263,937		40,615			3.397	3.950	MON	23,547	282,560	06/13/2018	03/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4			4	1.D FM	1,965,722	103.7630	1,976,676	1,905,000	1,931,986		(19,596)			4.255	3.181	MON	6,754	81,876	03/27/2020	07/10/2045
12626B-AD-6	COMM 2013-CR10 A4 AFC SEQ			4	1. FM	0.0000									4.210	0.000	MON		99,040	08/01/2013	08/10/2046
12626B-AQ-7	COMM 2013-CR10 B SUB CSTR			4	1.A	3,078,985	104.4630	3,081,363	2,949,705	2,990,555		(26,276)			4.900	3.964	MON	12,045	145,505	06/15/2018	08/10/2046
12626L-BN-1	COMM 2013-CR11 AM SUB AFC			4	1.A	52,042,333	104.9930	49,568,359	47,211,000	48,180,766		(579,262)			4.715	3.416	MON	185,500	2,225,999	02/18/2015	08/10/2050
126281-AZ-7	CSAIL 2015-C1 A4 SEQ			4	1.A	35,044,820	105.0260	35,708,874	34,000,000	34,313,772		(114,516)			3.505	3.150	MON	99,308	1,191,700	03/09/2015	04/15/2050
126281-BD-5	CSAIL 2015-C1 AS SUB AFC			4	1.A	48,504,373	103.8860	48,616,631	46,798,000	47,347,423		(190,360)			3.791	3.356	MON	147,843	1,774,112	01/15/2016	04/15/2050
12636F-BM-4	COMM 2015-LC23 AM SUB AFC			4	1.A	20,598,968	107.0170	21,403,480	20,000,000	20,242,171		(63,606)			4.158	3.814	MON	69,300	831,600	11/06/2015	10/10/2048
12636L-AY-6	CSAIL 2016-C5 A5 SEQ			4	1.A	7,530,766	107.0200	7,469,983	6,980,000	7,215,098		(59,153)			3.757	2.814	MON	21,851	262,218	04/28/2016	11/15/2048
12636L-BC-3	CSAIL 2016-C5 AS SUB			4	1.A	46,258,409	106.5490	47,947,230	45,000,000	45,538,038		(143,684)			4.010	3.663	MON	150,379	1,804,545	02/15/2018	11/15/2048
12636L-BD-1	CSAIL 2016-C5 B SUB AFC			4	1.A	10,394,333	106.2740	10,627,409	10,000,000	10,175,694		(45,344)			4.463	3.957	MON	37,192	446,300	04/06/2017	11/15/2048
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A				1.A	22,662,452	104.0350	21,738,138	20,895,000	22,492,181		(170,271)			2.865	1.816	MON	49,887	498,868	02/04/2021	11/13/2039
12654Y-AE-9	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A			4	1.A	11,273,282	103.1950	11,338,065	10,987,000	11,215,794		(27,066)			2.997	2.703	MON	27,438	333,831	04/21/2020	11/13/2039
12654Y-AG-4	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS C 144A			4	1.A	7,629,256	101.9850	7,648,898	7,500,000	7,603,238		(12,402)			2.997	2.804	MON	18,730	227,882	10/31/2019	11/13/2039
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A				1.G Z	21,607,356	108.0970	22,698,643	20,998,403	21,603,667		(3,689)			3.967	3.787	MON	37,023	289,238	09/13/2021	08/15/2056
17290M-AQ-7	CGCMT 2015-101A E SUB CSTR			4	1.A	28,005,760	81.2460	25,186,260	31,000,000	28,740,419		113,194			4.625	5.447	MON	119,466	1,453,506	01/20/2015	01/14/2043
17290X-AT-7	CGCMT 2016-GC37 A4 SEQ			4	1.A	3,865,308	105.5060	4,040,898	3,830,000	3,845,182		(4,208)			3.314	3.208	MON	10,577	126,926	11/21/2016	04/10/2049
17290X-AV-2	CGCMT 2016-GC37 AS SUB			4	1.A	11,790,210	103.3090	11,825,828	11,447,000	11,598,270		(36,199)			3.576	3.230	MON	34,112	409,345	04/13/2016	04/10/2049
17290X-AX-8	CGCMT 2016-GC37 C SUB CSTR			4	1.D	3,155,984	105.0350	3,214,059	3,060,000	3,115,576		(12,883)			4.926	4.450	MON	12,562	152,786	08/29/2018	04/10/2049
17291E-AW-1	CGCMT 2016-P6 A5 AFC SEQ			4	1.A	67,482,356	108.0230	70,214,801	65,000,000	66,294,558		(253,577)			3.720	3.277	MON	201,500	2,418,000	01/18/2017	12/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR			4	1.D FM	1,153,775	43.5000	929,430	2,136,621	1,153,775			292,717		5.669	174.144	MON	9,814	202,530	08/28/2014	12/10/2049
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR			4	1.D FM	4,990,575	43.5000	4,990,575	11,472,587	4,990,575			2,345,384		5.669	1,843.612	MON	52,698	1,087,489	01/31/2019	12/10/2049
17320D-AQ-1	CGCMT 2013-GC11 B SUB AFC			4	1.A	2,990,859	101.8510	3,055,538	3,000,000	2,995,951			937		3.732	3.795	MON	9,330	111,960	01/20/2016	04/10/2046
17320Q-AG-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2013-375P CLASS B 144A			4	1.A	21,693,293	101.7620	21,859,510	21,481,000	21,567,356		(75,008)			3.635	3.285	MON	65,066	766,105	04/17/2020	05/10/2035
17322V-AT-3	CGCMT 2014-GC23 A4 SEQ			4	1.A	14,419,404	104.8020	14,672,297	14,000,000	14,107,858		(45,063)			3.622	3.289	MON	42,257	507,080	07/17/2014	07/10/2047
17323V-BC-8	CGCMT 2015-GC29 AS SUB			4	1.A	43,259,899	104.1300	43,734,739	42,000,000	42,427,681		(132,554)			3.457	3.122	MON	120,995	1,451,940	04/01/2015	04/10/2048
17323Y-AF-6	CGCMT 2015-GC31 AS SUB CSTR			4	1.A	42,106,493	106.4120	43,239,594	40,634,000	41,181,128		(157,756)			4.040	3.619	MON	136,785	1,668,974	09/29/2015	06/10/2048
17324K-AP-3	CGCMT 2015-GC35 A4 SEQ			4	1.A	36,048,933	107.1910	37,517,011	35,000,000	35,426,582		(110,861)			3.818	3.475	MON	111,358	1,336,300	11/24/2015	11/10/2048
17324K-AR-9	CGCMT 2015-GC35 AS SUB AFC			4	1.A	15,355,692	105.0110	15,751,595	15,000,000	15,152,184		(39,612)			4.072	3.790	MON	50,900	610,800	04/26/2018	11/10/2048
17325G-AD-8	CGCMT 2016-C3 A4 SEQ			4	1.A	29,816,983	105.4170	30,570,910	29,000,000	29,405,548		(84,948)			3.154	2.830	MON	76,222	914,660	12/14/2016	11/15/2049
17325G-AF-3	CGCMT 2016-C3 AS SUB AFC			4	1.A	18,539,289	105.4910	18,988,297	18,000,000	18,269,257		(56,022)			3.366	3.020	MON	50,490	605,880	11/03/2016	11/15/2049
17325H-BN-3	CGCMT 2017-P7 A3 SEQ			4	1.A	38,378,381	106.7890	40,579,710	38,000,000	38,180,097		(45,580)			3.442	3.321	MON	108,997	1,307,960	03/31/2017	04/14/2050
17325H-BP-8	CGCMT 2017-P7 A4 SEQ			4	1.A	22,182,485	108.0710	23,235,323	21,500,000	21,874,235		(70,415)			3.712	3.339	MON	66,507	798,080	10/31/2017	04/14/2050
17326D-AC-6	CGCMT 2017-P8 A3 SEQ			4	1.A	32,319,152	105.1000	33,632,096	32,000,000	32,173,143		(35,924)			3.203	3.088	MON	85,413	1,024,960	09/18/2017	09/15/2050
17326F-AC-1	CGCMT 2017-C4 A3 SEQ			4	1.A	30,299,265	104.7100	31,412,931	30,000,000	30,137,371		(46,943)			3.209	3.044	MON	80,225	962,700	10/19/2017	10/12/2050
17326F-AH-0	CGCMT 2017-C4 AS SUB			4	1.A	6,967,852	106.9070	7,232,292	6,765,000	6,887,770		(20,429)			3.764	3.415	MON	21,220	254,635	10/19/2017	10/12/2050
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ			4	1.A	61,799,754	104.8810	62,928,612	60,000,000	61,403,809		(170,385)			2.869	2.533	MON	143,435	1,721,220	08/05/2019	08/10/2056
17328F-AY-1	CGCMT 2019-GC41 AS SUB SEQ			4	1.A	41,199,972	104.3060	41,722,544	40,000,000	40,937,365		(113,208)			3.018	2.681	MON	100,593	1,207,120	08/05/2019	08/10/2056
17328H-BD-2	CGCMT SERIES 2019-GC43 CLASS A4			4	1.A	15,449,451	105.9660	15,894,863	15,000,000	15,359,453		(42,836)			3.038	2.697	MON	37,975	455,700	10/29/2019	11/10/2052
200474-BB-9	COMM 2015-LC19 A3 SEQ			4	1.A	65,942,383	102.7350	67,805,324	66,000,000	65,972,890		4,135			2.922	2.920	MON	160,710	1,928,520	03/10/2015	02/10/2048
200474-BC-7	COMM 2015-LC19 A4 SEQ			4	1.A	102,919,403	104.4280	104,600,777	100,165,000	101,009,297		(292,607)			3.183	2.877	MON	265,688	3,188,252	03/09/2015	02/10/2048
200474-BE-3	COMM 2015-LC19 AM SUB			4	1.A	14,849,157	104.6740	15,177,784	14,500,000	14,607,576		(37,332)			3.527	3.260	MON	42,618	511,415	11/06/2015	02/10/2048
20048E-AY-7	COMM 2013-LC6 A4 SEQ			4	1.A	1,378,420	101.2310	1,525,270	1,506,727	1,490,109		15,201			2.941	5.175	MON	3,693	46,483	09/05/2013	01/10/2046
204018-AG-6	COMMUNITY PRESERVATION CORP. SERIES D			4	6. *	32,101	100.3840	32,224	32,101	32,101					5.835	5.885	MON	156	540	11/01/2021	09/01/2037
204018-AH-4	COMMUNITY PRESERVATION CORP. SERIES E			4	6. *	6,042	100.4090	6,067	6,042	6,042					6.060	6.115	MON	31	366	01/30/2007	11/01/2037
204018-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F			4	6. *	19,364	100.3430	19,431	19,364	19,364					4.011	4.032	MON	65	771	09/01/2021	03/01/2038
204018-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B			4	6. *	35,713	100.2410	35,799	35,713	35,713					3.674	3.690	MON	109	1,129	04/28/2006	02/01/2037
204018-AM-3	COMMUNITY PRESERVATION CORP. SERIES C			4	6. *	84,451	100.3770	84,769	84,451	84,451					5.959	6.012	MON	419	4,956	07/27/2006	06/01/2037
204018-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST			4	6. *	55,856	100.3470	56,050	55,856	55,856					4.477	4.502	MON	208	2,437	09/28/2006	01/01/2036
204018-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES			4	6. *	78,103	100.3200	78,353	78,103	78,103					4.687	4.717	MON	305	1,116	11/01/2021	06/01/2038
204018-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE			4	6. *	206,418	100.4080	207,260	206,418	206,418					6.280	6.341	MON	1,080	3,233	02/29/2008	12/01/2038
204018-AT-8	COMMUNITY PRESERVATION CORP. SERIES I			4	6. *	25,452	100.4360	25,563	25,452	25,452					6.138	6.196	MON	130	1,581	05/29/2008	04/01/2039
204018-AV-3	COMMUNITY PRESERVATION CORP. SERIES J			4	6. *	54,693	100.3710	54,896	54,693	54,693					5.301	5.343	MON	242	2,646	09/29/2008	08/01/2039
204018-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K			4	6. *	202,975	100.3010	203,586	202,975	202,975					4.655	4.686	MON	787	8,414	11/26/2008	10/01/2039
204018-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE			4	6. *	166,018	100.3830	166,654	166,018	166,018					5.627	5.675	MON	778	7,641	02/27/2009	12/01/2039
204018-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M			4	6. *	230,324	100.3880	231,217	230,324	230,324					5.600	5.648	MON	1,075	3,787	11/01/2021	03/01/2040
204018-BD-2	COMMUNITY PRESERVATION CORP. SERIES N			4	6. *	40,682	100.3670	40,831	40,682	40,682					4.855	4.890	MON	165	1,903	06/29/2009	06/01/2040
204018-BF-7	COMMUNITY PRESERVATION CORP. SERIES O			4	6. *	101,440	100.3290	101,774	101,440	101,440					4.806	4.840	MON	406	4,860	10/30/2009	09/01/2040
204018-BG-5	COMMUNITY PRESERVATION CORP. SERIES P			4	6. *	93,225	100.3680	93,568	93,225	93,225					6.030	6.087	MON	468	5,622	02/03/2010	01/01/2041
204018-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q			4	6. *	37,807	100.4290	37,969	37,807	37,807					7.828	7.929	MON	247	2,484	05/28/2010	04/01/2041
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL			4	6. FE		0.0010	1							0.087	0.000	MON	9	150	10/27/2004	10/15/2039
233063-AZ-9	DEUTSCHE BANK COMMERCIAL MO SERIES 2020-C9 CLASS AM			4	1.A	11,329,765	99.1660	10,908,278	11,000,000	11,286,998		(31,960)			2.340	2.001	MON	21,450	257,400	08/20/2020	09/15/2053
23306N-AJ-1	DBWF 2015-LCM C SUB CSTR			4	3.B	7,576,023	93.3010	7,576,049	8,120,000	7,765,055		69,137			3.421	4.529	MON	23,149	281,655	02/21/2019	06/10/2034
23307D-BA-0	DBGS 2018-C1 A4 SEQ			4	1.A	37,253,590	114.2570	39,989,803	35,000,000	36,687,821		(231,570)			4.466	3.641	MON	130,258	1,563,100	10/16/2019	10/15/2051
23312J-AE-3	DBJPM 2017-C6 A4 SEQ			4	1.A	30,298,980	105.5880	31,676,373	30,000,000	30,144,049		(38,827)			3.071	2.937	MON	76,775	921,300	06/14/2017	06/10/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23312J-AH-6	DBJPM 2017-C6 AM SUB AFC			4	1.A	13,904,887	106.1470	14,329,895	13,500,000	13,732,282		(40,458)			3.561	3.220	MON	40,061	480,735	06/14/2017	06/10/2050
23312L-AT-5	DBJPM 2016-C1 AM SUB			4	1.A	19,569,811	105.1850	19,985,165	19,000,000	19,251,511		(60,199)			3.539	3.193	MON	56,034	672,410	03/31/2016	05/10/2049
23312L-AU-2	DBJPM 2016-C1 B SUB AFC			4	1.A	6,116,177	104.8170	5,948,348	5,675,000	5,885,719		(47,742)			4.195	3.239	MON	19,839	238,066	04/25/2017	05/10/2049
23312V-AH-9	DBJPM 2016-C3 AM SUB			4	1.A	29,706,095	103.3370	31,491,856	30,475,000	30,056,994		77,940			3.041	3.368	MON	77,229	926,745	10/20/2017	08/10/2049
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A				1.A	11,970,005	103.1040	11,960,078	11,600,000	11,947,434		(22,571)			3.228	2.870	MON	31,204	245,328	05/12/2021	05/10/2041
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A				1.A	10,299,220	102.6940	10,269,366	10,000,000	10,280,868		(18,352)			3.530	3.193	MON	29,417	235,333	04/13/2021	05/10/2041
24500E-AJ-3	DAFC 2017-AMO C SUB CSTR			4	1.G FE	20,808,535	92.4470	19,367,741	20,950,000	20,862,871		12,801			3.636	3.741	MON	63,482	772,360	06/02/2017	06/05/2035
29425A-AD-5	CGCMT 2015-GC33 A4 SEQ			4	1.A	10,299,320	107.1000	10,710,043	10,000,000	10,116,188		(31,398)			3.778	3.440	MON	31,483	377,800	09/14/2015	09/10/2058
29429C-AF-2	CGCMT 2016-P3 AS SUB			4	1.A	15,448,946	103.5490	15,532,298	15,000,000	15,196,067		(47,424)			3.585	3.238	MON	44,813	537,750	03/29/2016	04/15/2049
29429C-AG-0	CGCMT 2016-P3 B SUB AFC			4	1.A	8,631,579	104.5500	8,598,171	8,224,000	8,422,239		(45,854)			4.271	3.637	MON	29,271	351,247	04/06/2017	04/15/2049
29429J-AA-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019-PRM CLASS A 144A			4	1.A	2,775,000	103.6650	3,109,962	3,000,000	2,864,250		51,628			3.341	5.409	MON	8,353	100,230	03/24/2020	05/10/2036
30288L-AN-3	FREMF 2016-K53 B SUB CSTR			4	1.A	20,813,458	107.3960	22,164,378	20,638,000	20,695,479		(25,279)			4.021	3.907	MON	69,158	841,676	06/01/2018	03/25/2049
30292R-AJ-3	FREMF 2015-K46 B SUB CSTR			4	1.A	912,388	105.2940	1,010,819	960,000	937,921		5,539			3.695	4.417	MON	2,956	35,959	12/15/2016	04/25/2048
30294D-AN-3	FREMF 2016-K52 B SUB CSTR			4	1.A	18,158,750	107.2980	19,313,561	18,000,000	18,054,272		(23,820)			3.926	3.800	MON	58,887	716,618	04/27/2017	01/25/2049
30300Y-AS-8	FREMF 2017-K67 B SUB CSTR			4	1.A	7,417,860	107.9530	7,945,323	7,360,000	7,388,313		(7,450)			3.945	3.848	MON	24,196	294,431	01/02/2018	09/25/2049
36198E-AE-5	GSMS 2013-GC13 A5 CSTR SEQ			4	1.A	88,630,507	103.6690	89,445,354	86,280,000	86,721,991		(256,905)			4.031	3.693	MON	289,832	3,539,470	11/19/2014	07/10/2046
36228C-VL-4	GSMS 2005-ROCK C2 SUB			4	1.A FM	40,804,848	110.5850	44,234,064	40,000,000	40,165,414		(47,371)			5.406	5.319	MON	180,200	2,162,400	05/17/2005	05/03/2032
36248G-AC-4	GSMS 2013-GC16 A3 SEQ			4	1.A	12,542,820	103.5680	12,612,760	12,178,228	12,213,107		(27,553)			4.244	3.813	MON	43,070	516,844	11/08/2013	11/10/2046
36250G-AP-0	GSMS 2015-GC30 A4 SEQ			4	1.A	11,804,977	105.4040	12,648,493	12,000,000	11,804,977					3.382	3.672	MON	33,820	405,840	12/30/2015	05/10/2050
36250G-AT-2	GSMS 2015-GC30 AS SUB AFC			4	1.A	51,002,991	104.9660	52,598,643	50,110,000	50,426,194		(100,174)			3.777	3.574	MON	157,721	1,892,655	02/29/2016	05/10/2050
36250G-AW-5	GSMS 2015-GC30 C SUB CSTR			4	1.D	1,952,734	103.4730	2,069,468	2,000,000	1,972,289		6,911			4.073	4.527	MON	6,788	82,598	01/29/2019	05/10/2050
36250H-AD-5	GSMS 2014-GC26 A4 SEQ			4	1.A	117,518,435	103.7730	120,752,403	116,362,432	116,539,691		(107,335)			3.364	3.214	MON	326,203	4,061,639	11/21/2014	11/10/2047
36250V-AH-5	GSMS 2015-GC34 AS SUB			4	1.A	25,748,603	106.3920	26,597,953	25,000,000	25,298,227		(78,500)			3.911	3.571	MON	81,479	977,750	10/14/2015	10/10/2048
36251P-AH-7	GSMS 2016-GS3 AS SUB			4	1.A	15,449,028	103.9330	15,589,883	15,000,000	15,221,538		(45,912)			3.143	2.805	MON	39,288	471,450	09/22/2016	10/10/2049
36251P-AL-8	GSMS 2016-GS3 C SUB CSTR			4	4.B	10,657,250	102.5390	11,074,243	10,800,000	10,711,209		14,682			3.993	4.199	MON	35,941	437,919	02/06/2018	10/10/2049
36251X-AQ-0	GSMS 2016-GS4 A3 SEQ			4	1.A	9,481,816	104.0270	9,882,529	9,500,000	9,487,958		917			3.178	3.211	MON	25,159	301,910	03/28/2017	11/10/2049
36251X-AR-8	GSMS 2016-GS4 A4 AFC SEQ			4	1.A	17,509,968	106.7380	18,145,469	17,000,000	17,259,974		(52,089)			3.442	3.101	MON	48,762	585,140	11/16/2016	11/10/2049
36251X-AV-9	GSMS 2016-GS4 AS SUB AFC			4	1.A	44,042,188	105.3640	45,188,328	42,888,000	43,482,066		(118,205)			3.645	3.338	MON	130,272	1,563,268	01/25/2017	11/10/2049
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR			4	1.D	17,251,561	103.8910	17,661,504	17,000,000	17,114,754		(24,626)			3.860	3.712	MON	54,677	652,160	10/26/2018	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4 SEQ			4	1.A	23,689,690	108.2660	24,901,070	23,000,000	23,374,368		(69,916)			3.674	3.331	MON	70,418	845,020	03/07/2017	03/10/2050
36252H-AH-4	GSMS 2017-GS5 AS SUB CSTR			4	1.A	43,272,571	106.8990	44,897,555	42,000,000	42,695,179		(129,419)			3.826	3.477	MON	133,910	1,606,920	07/26/2017	03/10/2050
36252H-AJ-0	GSMS 2017-GS5 B SUB CSTR			4	1.D	30,788,228	106.5270	31,958,079	30,000,000	30,441,366		(80,945)			4.047	3.742	MON	101,175	1,214,100	05/07/2020	03/10/2050
36252S-AZ-0	GSMS 2019-GC38 AS SUB AFC			4	1.A	1,544,880	110.5780	1,658,677	1,500,000	1,533,231		(4,244)			4.158	3.811	MON	5,198	62,370	02/13/2019	02/10/2052
36253P-AB-8	GSMS 2017-GS6 A2 SEQ			4	1.A	49,812,648	104.3670	51,476,161	49,322,164	49,549,052		(50,981)			3.164	2.968	MON	130,046	1,619,465	05/19/2017	05/10/2050
36254C-AV-2	GSMS 2017-GS7 A4 SEQ			4	1.A	3,083,320	107.2150	3,216,445	3,000,000	3,049,481		(8,581)			3.430	3.106	MON	8,575	102,900	11/15/2017	08/10/2050
36254K-AL-6	GSMS 2017-GS8 A4 SEQ			4	1.A	77,245,013	107.9960	80,997,150	75,000,000	76,373,609		(223,604)			3.469	3.126	MON	216,813	2,601,750	11/14/2017	11/10/2050
36254K-AS-1	GSMS 2017-GS8 AS SUB AFC			4	1.A	31,056,023	107.7860	32,499,722	30,152,000	30,710,405		(89,047)			3.752	3.409	MON	94,275	1,131,303	11/14/2017	11/10/2050
36254K-AT-9	GSMS 2017-GS8 B SUB AFC			4	1.A	15,871,318	106.0830	16,442,856	15,500,000	15,729,020		(36,818)			3.953	3.681	MON	51,060	612,715	08/27/2018	11/10/2050
36254K-AU-6	GSMS 2017-GS8 C SUB CSTR			4	1.A	9,686,197	105.9660	10,196,088	9,622,000	9,659,387		(7,104)			4.335	4.276	MON	34,761	422,959	04/23/2018	11/10/2050
36255N-AT-2	GSMS 2018-GS9 A4 AFC SEQ			4	1.A	41,198,964	110.9640	44,385,664	40,000,000	40,775,560		(118,091)			3.992	3.645	MON	133,067	1,596,800	03/15/2018	03/10/2051
36255N-AY-1	GSMS 2018-GS9 B SUB AFC			4	1.A	15,449,148	108.5020	16,275,318	15,000,000	15,294,459		(43,449)			4.321	3.976	MON	54,013	648,150	03/15/2018	03/10/2051
36257U-AQ-0	GSMS SERIES 2019-GC42 CLASS AS			4	1.A	16,141,312	105.6780	16,580,855	15,690,000	16,047,259		(42,388)			3.212	2.887	MON	41,993	503,916	04/22/2020	09/01/2052
36257U-AR-8	GSMS SERIES 2019-GC42 CLASS B			4	1.A	10,299,990	104.0370	10,403,680	10,000,000	10,237,784		(28,030)			3.363	3.023	MON	28,024	336,290	09/16/2019	09/01/2052
36258R-BA-0	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC47 CLASS A5				1.A	2,141,172	101.3080	2,026,164	2,000,000	2,125,968		(14,558)			2.377	1.550	MON	3,962	47,544	12/11/2020	05/12/2053
36258Y-BL-1	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS AS			4	1.A	24,637,525	105.8270	25,398,478	24,000,000	24,523,712		(62,261)			3.173	2.862	MON	63,462	761,544	03/17/2020	02/13/2053
36258Y-BM-9	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS B			4	1.A	6,179,982	105.1400	6,308,400	6,000,000	6,147,901		(16,945)			3.405	3.059	MON	17,026	204,306	01/10/2020	02/13/2053
36261P-AT-9	GSMS SERIES 2019-GSA1 CLASS A4			4	1.A	63,010,675	105.9100	64,902,664	61,281,000	62,661,464		(164,085)			3.048	2.728	MON	155,649	1,867,784	03/18/2020	11/10/2052
36261P-AX-0	GSMS SERIES 2019-GSA1 CLASS AS			4	1.A	17,852,401	106.2480	18,699,687	17,600,000	17,794,213		(24,603)			3.340	3.182	MON	48,985	587,822	03/18/2020	11/10/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1																				
36261P-AZ-5	CLASS C			4	1.D	6,096,424	103.6930	6,085,750	5,869,000	6,058,028		(21,579)			3.806	3.345	MON	18,616	226,469	03/10/2020	11/10/2052
	GS MORTGAGE SECURITIES TRUST SERIES 2020-GSA2																				
36264K-AV-2	CLASS A5				1.A	12,874,475	98.0050	12,250,586	12,500,000	12,837,441		(36,830)			2.012	1.674	MON	20,958	251,500	12/17/2020	12/10/2053
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD			4	6. FE	66,589	29.7500	487,887	1,639,957	66,589					5.227	0.000	MON	7,143	180,059	03/31/2015	06/23/2046
43300L-AA-8	HILT 2016-HHV A SEQ			4	1.A	9,258,578	106.0680	9,546,138	9,000,000	9,135,861		(26,088)			3.719	3.395	MON	27,893	334,710	01/18/2018	11/05/2038
43300L-AG-5	HILT 2016-HHV B SUB CSTR			4	1.A	28,796,496	106.3650	28,718,545	27,000,000	27,944,585		(177,980)			4.194	3.425	MON	94,354	1,147,970	11/22/2016	11/05/2038
43300L-AJ-9	HILT 2016-HHV C SUB CSTR			4	1.A	6,904,771	104.9880	7,312,448	6,965,000	6,925,267		6,611			4.194	4.352	MON	24,340	296,134	02/01/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR A1A2 SEQ			4	1.A	17,008,200	101.5170	17,440,598	17,180,000	17,105,229		20,257			3.087	3.241	MON	44,189	530,271	11/16/2016	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR B SUB			4	1.A	5,973,489	100.5780	6,115,167	6,080,000	6,034,150		12,780			3.186	3.449	MON	16,142	193,710	12/15/2016	03/05/2037
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A				1.A	12,298,906	106.5790	12,256,611	11,500,000	12,234,598		(64,308)			3.228	2.302	MON	30,935	239,410	04/30/2021	07/10/2039
44421G-AE-3	HY 2019-30HY B SUB CSTR			4	1.A	10,299,962	104.9550	10,495,456	10,000,000	10,232,407		(28,086)			3.380	3.041	MON	28,167	338,000	06/24/2019	06/10/2037
44421G-AG-8	HY 2019-30HY C SUB CSTR			4	1.A	7,957,791	103.9300	8,054,597	7,750,000	7,911,078		(19,447)			3.443	3.140	MON	22,237	270,548	06/24/2019	06/10/2037
44965L-AA-2	ILPT 2019-SURF A			4	1.A	19,568,689	110.9150	21,073,941	19,000,000	19,422,849		(53,533)			4.145	3.799	MON	65,629	787,550	03/01/2019	02/11/2041
44965L-AG-9	ILPT 2019-SURF B SUB			4	1.A	4,124,200	104.1360	4,165,423	4,000,000	4,092,562		(11,648)			4.294	3.933	MON	14,313	174,137	03/01/2019	02/11/2041
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC			4	1.G FE	5,879,799	133.1000	7,825,779	5,879,624	5,879,799					5.820	4.010	MJSD	8,555	378,905	12/17/2020	08/22/2056
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC			4	2.B FE		0.0000								5.820	0.000	MJSD			12/22/2020	08/22/2056
	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K																				
45256H-AF-5	WITHHELD/YL			4	6. *	2,078,831	96.7830	2,238,353	2,312,755	2,124,686	35,318	16,227			8.813	10.966	MON	16,985	362,366	01/02/2003	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ			4	1.A FM	7,781,021	104.0710	8,098,193	7,781,378	7,767,222		(2,512)			5.314	5.300	MON	34,459	413,502	06/17/2010	01/25/2051
45257H-AC-1	IFUND 2010-1 C SUB CSTR			4	1.D FM	1,101,357	109.8650	1,235,981	1,125,000	1,108,102		1,431			6.348	6.641	MON	5,952	71,522	03/21/2017	01/25/2051
45257H-AN-7	IFUND 2010-1 A2 SEQ			4	1.A FM	4,387,182	104.5380	4,598,370	4,398,751	4,385,702		(635)			5.876	5.927	MON	21,539	258,471	06/17/2010	01/25/2051
46590K-AG-9	JPMCC 2015-JP1 AS SUB CSTR			4	1.A	10,300,000	106.9010	10,690,082	10,000,000	10,122,777		(31,963)			4.119	3.770	MON	34,323	411,870	12/15/2015	01/15/2049
46590L-AX-0	JPMDB 2016-C2 AS SUB			4	1.A	15,282,060	102.4530	15,111,853	14,750,000	14,994,769		(55,952)			3.484	3.063	MON	42,819	513,831	07/26/2017	06/15/2049
46590R-AJ-8	JPMCC 2016-JP3 AS SUB			4	1.A	27,827,388	103.9300	28,275,324	27,206,000	27,494,151		(63,420)			3.144	2.891	MON	71,280	855,357	04/19/2018	08/15/2049
46590T-AE-5	JPMDB 2017-C5 A5 SEQ			4	1.A	51,499,850	107.8540	53,927,110	50,000,000	50,798,213		(157,487)			3.694	3.339	MON	153,913	1,846,950	03/17/2017	03/15/2050
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC			4	1.A	52,469,618	106.3140	54,124,508	50,910,000	51,755,130		(161,613)			3.858	3.496	MON	163,654	1,963,853	07/25/2017	03/15/2050
46591E-AS-6	JPMCC 2019-COR5 A3			4	1.A	8,584,963	104.9290	8,918,941	8,500,000	8,562,164		(8,823)			3.123	3.012	MON	22,124	265,489	06/12/2019	06/13/2052
46591E-AT-4	JPMCC 2019-COR5 A4			4	1.A	16,786,886	108.0020	17,602,202	16,298,000	16,670,075		(47,532)			3.386	3.036	MON	45,989	551,867	06/12/2019	06/13/2052
465968-AJ-4	JPMCC 2017-JP7 AS SUB			4	1.A	10,767,557	107.1960	11,206,270	10,454,000	10,635,664		(31,817)			3.697	3.348	MON	32,209	386,505	07/21/2017	09/15/2050
465968-AK-1	JPMCC 2017-JP7 B SUB			4	1.A	5,025,069	107.0920	5,365,289	5,010,000	5,016,885		(2,338)			4.050	4.024	MON	16,909	202,905	04/19/2018	09/15/2050
46625M-Q7-7	JPMCC 2003-CB7 J SUB AFC			4	1.D FM	87	72.4500	350,074	483,195	87					5.173	0.000	MON	2,083	25,036	12/31/2011	01/12/2038
46634S-AC-9	JPMCC 2012-C6 A3 SEQ			4	1.A FM	5,247,808	100.2160	5,248,644	5,237,307	5,247,808					3.507	3.335	MON	15,308	190,512	08/20/2012	05/15/2045
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC			4	1.A FM	7,090,325	100.5430	6,608,899	6,573,199	6,569,503		(4,393)			5.013	4.919	MON	27,460	329,521	12/09/2015	02/15/2046
46635T-AX-0	JPMCC 2011-C3 C SUB CSTR AFC			4	1.A FM	4,902,052	98.7800	4,479,683	4,535,000	4,532,383		(3,623)			5.360	5.343	MON	20,256	243,076	05/09/2016	02/15/2046
46636D-AU-0	JPMCC 2011-C4 C CSTR			4	1.A FM	984,253	103.3370	918,341	888,685	888,485		(4,111)			5.389	5.128	MON	3,991	48,510	08/05/2014	07/15/2046
46636D-AY-2	JPMCC 2011-C4 E CSTR			4	1.A FM	26,488,063	101.1680	25,636,042	25,340,000	25,340,000		(15,415)			5.527	5.437	MON	116,716	1,418,099	06/17/2014	07/15/2046
46637W-AD-5	JPMCC 2012-CBX A4 SEQ			4	1.A FM	877,295	100.5700	836,545	831,806	832,147		(2,832)			3.483	2.746	MON	2,415	35,175	08/22/2012	06/15/2045
46639J-AE-0	JPMCC 2013-C10 A5 SEQ			4	1.A	1,258,306	101.7730	1,303,743	1,281,024	1,271,006		7,123			3.143	4.332	MON	3,355	40,390	03/25/2020	12/15/2047
	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C10																				
46639J-AH-3	CLASS AS			4	1.A	13,597,500	101.9920	14,278,823	14,000,000	13,826,750		131,739			3.372	4.424	MON	39,334	472,010	03/20/2020	12/15/2047
46639N-AQ-4	JPMBB 2013-C12 A5 SEQ			4	1.A	60,966,519	102.7710	62,176,153	60,500,000	60,540,734		(53,563)			3.664	3.576	MON	184,712	2,216,538	07/11/2013	07/15/2045
46639N-AU-5	JPMBB 2013-C12 AS SUB CSTR			4	1.A	31,828,574	103.0970	31,947,807	30,988,000	31,079,612		(98,394)			4.037	3.727	MON	104,261	1,269,065	06/18/2014	07/15/2045
46640L-AD-4	JPMBB 2013-C14 A4 AFC SEQ			4	1.A	49,717,325	102.8940	50,124,247	48,714,668	48,830,769		(118,492)			4.133	3.602	MON	167,769	2,968,204	09/29/2014	08/15/2046
46640N-AJ-7	JPMBB 2013-C15 AS SUB			4	1.A	37,812,661	104.9160	37,045,688	35,310,000	35,804,899		(295,752)			4.420	3.537	MON	130,047	1,560,561	09/29/2014	11/15/2045
46640N-AK-4	JPMBB 2013-C15 B SUB AFC			4	1.A	18,267,578	104.8320	17,045,630	16,260,000	16,787,122		(299,659)			4.927	2.972	MON	66,757	801,081	02/14/2017	11/15/2045
46640N-AL-2	JPMBB 2013-C15 C SUB CSTR			4	1.A	2,231,742	104.4130	2,192,672	2,100,000	2,141,482		(24,206)			5.192	3.962	MON	9,087	110,569	01/17/2018	11/15/2045
46642N-AU-0	JPMBB 2014-C22 UHP SUB RAKE			4	1.A	14,368,042	83.1700	12,557,838	15,099,000	14,605,858		33,811			4.708	5.146	MON	61,218	720,760	08/06/2014	09/15/2047
46642N-BJ-4	JPMBB SERIES 2014-C22 CLASS B			4	1.D	2,104,063	102.2210	2,044,418	2,000,000	2,056,462		(21,525)			4.714	3.538	MON	7,856	92,325	09/26/2019	09/15/2047
46643A-BE-2	JPMBB 2014-C23 A5 SEQ			4	1.A	80,586,645	105.9990	82,679,095	78,000,000	78,686,751		(279,100)			3.934	3.559	MON	255,723	3,068,676	10/07/2014	09/15/2047
46643A-BJ-1	JPMBB 2014-C23 AS SUB AFC			4	1.A	36,049,895	105.7100	36,998,644	35,000,000	35,277,821		(115,329)			4.202	3.859	MON	122,547	1,470,560	09/17/2014	09/15/2047
46643A-BK-8	JPMBB 2014-C23 B SUB CSTR			4	1.A	15,419,865	104.4750	15,671,321	15,000,000	15,109,508		(46,516)			4.484	4.166	MON	56,051	681,204	09/17/2014	09/15/2047
46643A-BL-6	JPMBB 2014-C23 C SUB CSTR			4	1.A	22,474,677	101.4920	22,377,975	22,048,930	22,191,535		(62,237)			4.484	4.198	MON	82,390	1,001,321	11/15/2018	09/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46643G-AE-0	JPMBB 2014-C24 A5 SEQ			4	1.A	128,750,000	105.2930	131,615,788	125,000,000	126,019,749		(403,182)			3.639	3.301	MON	379,010	4,548,125	10/09/2014	11/15/2047
46644A-BF-8	JPMBB 2015-C27 A4 SEQ			4	1.A	60,514,526	104.3630	64,965,762	62,250,000	60,514,526					3.179	3.681	MON	164,931	1,979,177	12/30/2015	02/15/2048
46644A-BK-7	JPMBB 2015-C27 AS SUB			4	1.A	38,955,851	104.7530	39,501,267	37,709,000	38,094,823		(135,409)			3.634	3.253	MON	114,189	1,370,270	05/18/2015	02/15/2048
46644A-BL-5	JPMBB 2015-C27 B SUB			4	1.A	1,490,625	102.7960	1,541,943	1,500,000	1,493,945		1,108			3.898	4.017	MON	4,873	58,472	06/20/2018	02/15/2048
46644F-AH-4	JPMBB 2015-C28 AS SUB			4	1.A	59,843,865	101.8340	59,131,984	58,067,000	58,665,331		(197,954)			3.532	3.170	MON	170,925	2,051,101	05/16/2016	10/15/2048
46644F-AJ-0	JPMBB 2015-C28 B SUB			4	1.A	3,809,531	100.9260	3,905,835	3,870,000	3,834,820		8,321			3.986	4.276	MON	12,855	154,258	10/24/2018	10/15/2048
46644R-AZ-8	JPMBB 2015-C29 A4 SEQ			4	1.A	5,901,615	105.7080	5,856,222	5,540,000	5,679,965		(41,705)			3.611	2.778	MON	16,670	200,038	04/28/2016	05/15/2048
46644R-BD-6	JPMBB 2015-C29 AS SUB AFC			4	1.A	37,450,918	105.3190	38,409,796	36,470,000	36,812,609		(109,193)			3.917	3.599	MON	119,032	1,428,384	03/04/2016	05/15/2048
46644R-BE-4	JPMBB 2015-C29 B SUB AFC			4	1.A	5,027,734	101.9630	5,098,159	5,000,000	5,012,248		(5,504)			4.118	4.023	MON	17,158	205,900	01/30/2019	05/15/2048
46645J-AD-4	JPMBB 2015-C33 A4 SEQ			4	1.A	25,295,449	107.4670	25,254,823	23,500,000	24,266,549		(192,965)			3.770	2.856	MON	73,823	885,879	04/29/2016	12/15/2048
46645J-AF-9	JPMBB 2015-C33 AS SUB			4	1.A	10,299,930	106.1390	10,613,948	10,000,000	10,120,162		(32,073)			4.023	3.674	MON	33,522	402,260	11/17/2015	12/15/2048
46645J-AG-7	JPMBB 2015-C33 B SUB SEQ			4	1.A	18,614,973	104.0300	18,621,307	17,900,000	18,199,479		(77,852)			4.274	3.791	MON	63,758	765,100	09/14/2016	12/15/2048
46645L-AY-3	JPMBB 2016-C1 A5 SEQ			4	1.A	12,126,953	106.3640	12,231,876	11,500,000	11,772,383		(66,316)			3.576	2.935	MON	34,271	411,252	04/26/2016	03/15/2049
46645L-BD-8	JPMBB 2016-C1 AS SUB SEQ			4	1.A	24,691,861	106.6820	25,603,682	24,000,000	24,294,193		(74,876)			3.970	3.630	MON	79,408	952,896	01/22/2019	03/15/2049
46645L-BE-6	JPMBB 2016-C1 B SUB CSTR			4	1.A	834,781	107.7270	861,817	800,000	820,959		(4,905)			4.732	4.027	MON	3,155	38,338	01/25/2019	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4 AFC			4	1.A	59,425,594	107.6950	61,924,786	57,500,000	58,486,608		(199,299)			3.648	3.257	MON	174,814	2,097,773	01/18/2017	12/15/2049
46645U-AX-5	JPMCC 2016-JP4 AS SUB AFC			4	1.A	31,783,617	107.1970	33,078,927	30,858,000	31,331,934		(96,303)			3.870	3.519	MON	99,525	1,194,297	12/05/2016	12/15/2049
46646R-AJ-2	JPMDB 2016-C4 A3 SEQ			4	1.A	15,449,940	105.2730	15,790,985	15,000,000	15,223,864		(46,636)			3.141	2.797	MON	39,266	471,195	10/31/2016	12/15/2049
46646R-AN-3	JPMDB 2016-C4 AS SUB			4	1.A	27,005,985	105.5740	27,977,102	26,500,000	26,744,224		(53,498)			3.385	3.167	MON	74,741	896,892	04/19/2018	12/15/2049
46646R-AP-8	JPMDB 2016-C4 B SUB CSTR			4	1.A	13,849,442	102.9280	13,895,300	13,500,000	13,675,557		(36,259)			3.638	3.340	MON	40,925	491,103	01/26/2017	12/15/2049
46648K-AT-3	JPMDB 2017-C7 A4 SEQ			4	1.A	60,599,400	104.6940	62,816,394	60,000,000	60,287,789		(82,347)			3.147	3.008	MON	157,335	1,888,020	10/13/2017	10/15/2050
46648K-AY-2	JPMDB 2017-C7 AS SUB			4	1.A	47,247,378	107.5500	50,222,759	46,697,000	47,001,002		(58,650)			3.713	3.583	MON	144,469	1,733,626	01/29/2019	10/15/2050
46648K-AZ-9	JPMDB 2017-C7 B SUB			4	1.A	8,857,957	106.9590	9,198,490	8,600,000	8,755,622		(26,203)			3.985	3.631	MON	28,562	342,744	10/13/2017	10/15/2050
48128K-AT-8	JPMCC 2017-JP6 A4 SEQ			4	1.A	10,100,000	105.1500	10,515,026	10,000,000	10,043,925		(13,970)			3.224	3.084	MON	26,865	322,380	05/25/2017	07/15/2050
48128K-AX-9	JPMCC 2017-JP6 AS SUB			4	1.A	24,404,086	106.9200	25,463,029	23,815,000	24,145,840		(60,997)			3.744	3.455	MON	74,299	891,586	02/02/2018	07/15/2050
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL			4	6. FE	0.0010	0.0010	1							0.905	0.000	MON	97	1,281	02/27/1998	02/18/2030
50184B-AL-2	LCCM 2013-GCP C SUB			4	1.A	14,999,907	103.3150	15,497,261	15,000,000	15,000,000					4.407	4.416	MON	55,088	661,050	03/08/2013	02/15/2036
50184B-AN-8	LCCM 2013-GCP D SUB			4	1.A	4,999,960	99.0400	4,952,014	5,000,000	5,000,000					4.604	4.615	MON	19,184	230,210	03/08/2013	02/15/2036
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL			4	6. *	0.0010	0.0010	1							0.000	0.000	MON		2	12/30/2015	08/15/2036
52108M-BL-6	LBUBS 2005-C7 SP1 SUB RAKE			4	1.A FM	4,246,556	110.8640	4,329,240	3,905,000	3,958,570		(12,303)			5.518	5.179	MON	10,773	218,459	10/25/2005	11/15/2040
52108M-BM-4	LBUBS 2005-C7 SP2 SUB RAKE			4	1.A FM	13,665,652	109.1480	13,882,471	12,719,000	12,867,580		(34,139)			5.518	5.237	MON	35,090	711,543	10/25/2005	11/15/2040
52108M-BN-2	LBUBS 2005-C7 SP3 SUB RAKE			4	1.A FM	13,140,529	108.2660	13,401,113	12,378,000	12,497,165		(27,415)			5.518	5.296	MON	34,149	692,467	10/25/2005	11/15/2040
52108M-BP-7	LBUBS 2005-C7 SP4 SUB RAKE			4	1.A FM	4,110,986	106.4890	4,173,315	3,919,000	3,948,581		(6,824)			5.518	5.356	MON	10,812	219,242	10/25/2005	11/15/2040
52108M-BQ-5	LBUBS 2005-C7 SP5 SUB RAKE			4	1.A FM	7,662,527	106.0770	8,315,354	7,839,000	7,794,852		9,624			5.518	5.738	MON	21,627	438,540	10/25/2005	11/15/2040
52108M-BR-3	LBUBS 2005-C7 SP6 SUB RAKE			4	1.A FM	8,422,646	105.3160	9,286,784	8,818,000	8,713,655		22,973			5.518	5.920	MON	24,328	493,308	10/25/2005	11/15/2040
52108M-BS-1	LBUBS 2005-C7 SP7 SUB RAKE			4	1.D FM	11,844,463	104.4590	14,020,551	13,422,000	12,987,071		95,097			5.518	6.533	MON	37,029	750,872	10/25/2005	11/15/2040
54910T-AJ-1	LNSTR 2017-5 A5 SEQ			4	1.A	11,999,618	105.0600	12,607,165	12,000,000	11,995,410		(1,203)			3.549	3.563	MON	35,490	425,880	03/24/2017	03/10/2050
54910T-AL-6	LNSTR 2017-5 AS SUB			4	1.A	33,103,808	106.6990	35,321,713	33,104,000	33,091,281		(3,661)			4.021	4.041	MON	110,926	1,331,112	03/24/2017	03/10/2050
54910T-AN-2	LNSTR 2017-5 B SUB AFC			4	1.A	9,999,741	106.2420	10,624,231	10,000,000	9,995,654		(1,225)			4.618	4.646	MON	38,483	461,800	03/24/2017	03/10/2050
55316T-AA-7	MFT TRUST SERIES 2020-B6 CLASS A 144A			4	1.G FE	4,266,361	100.0570	4,252,423	4,250,000	4,264,025		(1,738)			3.283	3.250	MON	11,627	141,456	08/18/2020	08/10/2040
55352N-AC-1	MSCCG 2015-ALDR A2 CSTR			4	1.A	5,526,503	103.6740	5,930,139	5,720,000	5,617,340		26,424			3.462	4.038	MON	16,501	200,765	05/15/2018	06/07/2035
55352N-AJ-6	MSCCG 2015-ALDR B SUB CSTR			4	1.A	3,865,000	96.2530	3,850,122	4,000,000	3,933,233		17,157			3.462	3.997	MON	11,539	140,395	10/03/2017	06/07/2035
55375K-AL-0	MSSG 2017-237P E SUB			4	1.A	55,138,446	95.1950	57,117,018	60,000,000	56,949,857		450,775			3.865	4.925	MON	193,240	2,275,248	08/11/2017	09/13/2039
563136-AE-0	MANHATTAN WEST SERIES 2020-OMW CLASS B 144A			4	1.A	6,602,846	99.5550	6,471,044	6,500,000	6,583,700		(14,323)			2.335	2.093	MON	12,648	153,882	08/17/2020	09/10/2039
563136-AG-5	MANHATTAN WEST SERIES 2020-OMW CLASS C 144A			4	1.A	8,361,988	98.5110	8,373,463	8,500,000	8,385,509		17,609			2.335	2.592	MON	16,539	201,230	08/17/2020	09/10/2039
61690F-AP-8	MSBAM 2015-C22 AS SUB			4	1.A	32,896,747	103.2040	33,025,213	32,000,000	32,294,397		(96,136)			3.561	3.243	MON	94,960	1,139,520	08/31/2015	04/15/2048
61690G-AF-8	MSBAM 2014-C14 A5 SEQ			4	1.A	11,844,811	104.7530	12,046,608	11,500,000	11,563,845		(39,183)			4.064	3.706	MON	38,947	467,360	01/30/2014	02/15/2047
61690K-AG-7	MSBAM 2013-C7 AS SUB			4	1.A	11,188,783	101.4390	11,529,542	11,366,000	11,330,462		19,821			3.214	3.422	MON	30,442	365,303	05/13/2014	02/15/2046
61690Y-BU-5	MSC 2016-BNK2 A4 SEQ			4	1.A	24,204,194	105.4550	24,781,883	23,500,000	23,850,541		(73,059)			3.049	2.705	MON	59,710	716,515	11/04/2016	11/15/2049
61691J-AU-8	MSC 2017-H1 A4 SEQ			4	1.A	50,498,560	105.3510	52,675,660	50,000,000	50,216,385		(62,024)			3.259	3.122	MON	135,792	1,629,500	05/24/2017	06/15/2050
61691U-BH-1	MSC 11/52			4	1.A	12,359,075	107.4550	12,894,575	12,000,000	12,292,138		(32,210)			3.490	3.161	MON	15,123	418,800	11/08/2019	11/15/2029
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS A3				1.A	40,396,712	101.1050	40,441,820	40,000,000	40,369,450		(27,262)			2.438	2.318	MON	81,267	568,867	04/29/2021	04/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5																				
61691Y-AR-2	CLASS AS				1.A	12,874,866	103.6080	12,951,024	12,500,000	12,852,749		(22,117)			2.951	2.609	MON	30,740	215,177	04/29/2021	04/15/2031
61761D-AE-2	MSBAM 2012-C6 AS SUB			4	1.A FM	14,414,843	101.3010	14,141,575	13,960,000	13,980,226		(54,026)			3.476	3.094	MON	40,437	485,250	06/04/2013	11/15/2045
61761Q-AG-8	MSBAM 2013-C8 AS SUB			4	1.A	25,748,155	101.6810	25,420,235	25,000,000	25,058,054		(84,846)			3.376	3.039	MON	70,333	844,000	02/05/2013	12/15/2048
61762M-CC-3	MSBAM 2013-C10 A5 CSTR SEQ			4	1.A	60,759,888	103.8130	62,287,680	60,000,000	60,046,518		(93,699)			4.075	3.940	MON	203,735	2,481,829	06/24/2013	07/15/2046
61762X-AT-4	MSBAM 2013-C12 A3 SEQ			4	1.A	42,993,522	103.1770	43,920,935	42,568,653	42,579,045		(47,511)			3.973	3.773	MON	140,938	1,691,253	10/10/2013	10/15/2046
61763B-AW-4	MSBAM 2013-C13 AS SUB			4	1.A	39,081,784	104.1880	39,535,323	37,946,000	38,138,920		(129,258)			4.266	3.924	MON	134,898	1,618,776	11/26/2013	11/15/2046
61763B-AX-2	MSBAM 2013-C13 B SUB CSTR			4	1.A	2,607,031	104.6590	2,616,468	2,500,000	2,536,672		(20,887)			4.745	3.860	MON	9,885	120,341	06/14/2018	11/15/2046
61763B-AZ-7	MSBAM 2013-C13 C SUB CSTR			4	1.D	827,105	100.6920	785,400	780,000	794,695		(8,193)			4.896	3.776	MON	3,182	38,732	10/17/2017	11/15/2046
61763X-AE-6	MSBAM 2014-C18 A4 SEQ			4	1.A	102,993,580	105.7860	105,786,240	100,000,000	100,786,425		(324,880)			3.923	3.585	MON	326,917	3,923,000	09/18/2014	10/15/2047
61763X-BM-7	MSBAM 2014-C18 300D SEQ RAKE			4	2.B	18,981,445	102.0930	19,397,710	19,000,000	18,968,228		(2,521)			5.279	5.321	MON	86,370	1,016,941	09/17/2014	08/15/2031
61763X-BP-0	MSBAM 2014-C18 300E SEQ RAKE			4	3.B	23,090,625	95.4880	23,872,063	25,000,000	24,365,803		202,168			4.690	5.712	MON	100,957	1,188,682	06/05/2015	08/15/2031
	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS																				
61764P-BA-9	LNC1 144			4	1.A	2,843,046	104.4120	2,897,395	2,774,973	2,818,153		(15,634)			3.989	2.825	MON	9,224	110,694	05/14/2020	12/15/2046
61764P-BT-8	MSBAM 2014-C19 A3 SEQ			4	1.A	82,180,690	102.9650	83,785,511	81,372,966	81,464,092		(67,724)			3.246	3.087	MON	220,114	2,641,366	12/09/2014	12/15/2047
61764P-BU-5	MSBAM 2014-C19 A4 SEQ			4	1.A	30,899,505	104.9510	31,485,276	30,000,000	30,255,388		(97,333)			3.526	3.181	MON	88,150	1,057,800	12/09/2014	12/15/2047
61764P-BX-9	MSBAM 2014-C19 B SUB AFC			4	1.A	4,014,586	105.0470	4,096,839	3,900,000	3,943,026		(15,481)			4.000	3.577	MON	13,000	156,000	01/25/2017	12/15/2047
61764P-BZ-4	MSBAM 2014-C19 C SUB			4	1.A	11,998,493	103.0590	14,021,748	13,605,500	12,955,502		188,732			4.000	5.765	MON	45,352	544,220	09/12/2019	12/15/2047
61764R-BE-7	MSBAM 2015-C20 A3 SEQ			4	1.A	49,261,679	102.8800	50,181,048	48,776,528	48,832,950		(38,005)			2.988	2.839	MON	121,454	1,829,064	01/23/2015	02/15/2048
61764R-BH-0	MSBAM 2015-C20 AS SUB			4	1.A	70,326,080	104.1910	71,124,828	68,264,000	68,889,852		(222,375)			3.605	3.261	MON	205,076	2,460,917	04/27/2016	02/15/2048
61764R-BJ-6	MSBAM 2015-C20 B SUB			4	1.A	908,096	104.3880	936,671	897,300	900,563		(1,431)			4.160	4.009	MON	3,111	37,328	03/29/2016	02/15/2048
61764R-BL-1	MSBAM 2015-C20 C SUB CSTR			4	1.D	9,400,092	102.3350	10,074,886	9,845,000	9,657,839		50,137			4.452	5.119	MON	36,523	444,802	09/26/2017	02/15/2048
61764X-BJ-3	MSBAM 2015-C21 A4 SEQ			4	1.A	39,302,000	104.4160	39,848,148	38,163,000	38,516,268		(121,304)			3.338	3.002	MON	106,157	1,273,881	12/20/2016	03/15/2048
61764X-BL-8	MSBAM 2015-C21 AS SUB			4	1.A	13,389,268	103.3690	13,437,984	13,000,000	13,121,460		(41,870)			3.652	3.311	MON	39,563	474,760	02/13/2015	03/15/2048
61765B-AL-6	MSC 2015-420 D SUB CSTR			4	1.A	30,181,585	97.3050	30,359,185	31,200,000	30,842,206		106,734			3.756	4.186	MON	97,658	1,188,183	03/06/2015	10/12/2050
61765B-AN-2	MSC 2015-420 E SUB CSTR			4	1.A	5,665,512	93.5020	5,797,107	6,200,000	6,016,303		57,817			3.756	4.902	MON	19,406	235,637	03/06/2015	10/12/2050
61765D-AW-8	MSC 2015-MS1 AS SUB CSTR			4	1.A	12,858,410	106.4770	13,309,659	12,500,000	12,625,834		(38,793)			4.031	3.700	MON	41,992	510,906	06/25/2015	05/15/2048
61765D-AX-6	MSC 2015-MS1 B SUB CSTR			4	1.A	18,706,198	104.9860	19,094,569	18,187,705	18,406,831		(66,488)			4.031	3.637	MON	61,099	743,377	03/21/2019	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS SUB			4	1.A	12,359,707	106.9220	12,830,651	12,000,000	12,154,271		(38,205)			3.903	3.554	MON	39,030	468,360	02/19/2016	03/15/2049
61767C-AU-2	MSBAM 2017-C33 A4 SEQ			4	1.A	18,179,341	105.6370	19,014,664	18,000,000	18,081,417		(22,383)			3.337	3.213	MON	50,055	600,660	05/04/2017	05/15/2050
61767E-AD-6	MSBAM 2017-C34 A3 SEQ			4	1.A	40,398,572	105.6830	42,273,116	40,000,000	40,170,222		(64,091)			3.276	3.107	MON	109,200	1,310,400	10/06/2017	11/15/2052
61767F-BD-2	MSC 2016-UB11 AS SUB			4	1.A	21,628,475	102.6800	21,562,865	21,000,000	21,298,008		(64,743)			2.984	2.645	MON	52,220	626,640	08/12/2016	08/15/2049
61768H-AV-8	MSC 2019-L2 A3 SEQ			4	1.A	15,149,621	108.5640	16,284,621	15,000,000	15,106,309		(15,932)			3.806	3.694	MON	47,575	570,900	03/01/2019	03/15/2052
61768H-AW-6	MSC 2019-L2 A4 SEQ			4	1.A	23,689,386	112.0170	25,763,919	23,000,000	23,510,311		(65,911)			4.071	3.719	MON	78,028	936,330	03/01/2019	03/15/2052
	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7																				
61772T-BQ-6	CLASS AS				1.A	5,767,838	102.0610	5,715,394	5,600,000	5,764,473		(3,366)			2.767	2.428	MON	12,913	25,825	09/30/2021	09/15/2031
68162M-AN-2	OT 2017-OT E SUB CSTR			4	1.A	48,902,102	89.0300	45,587,986	51,205,000	49,816,982		215,415			3.945	4.537	MON	168,347	2,048,222	05/12/2017	05/10/2039
68275C-AC-2	FB 2005-1 A3 SEQ			4	1.A FM	34,643,557	104.0450	35,690,485	34,302,928	34,342,530		(13,138)			5.278	5.252	MON	115,671	2,070,188	08/16/2005	08/10/2035
68275C-AF-5	FB 2005-1 D SUB CSTR			4	1.A FM	5,035,396	101.4320	5,057,385	4,986,000	4,997,222		(3,117)			5.308	5.287	MON	16,906	268,570	08/16/2005	08/10/2035
68275C-AG-3	FB 2005-1 E SUB CSTR			4	1.A FM	8,583,938	99.9770	8,498,074	8,500,000	8,519,109		(5,308)			5.357	5.337	MON	29,088	462,016	08/16/2005	08/10/2035
68275C-AH-1	FB 2005-1 F SUB CSTR			4	1.A FM	6,509,640	98.3930	6,395,527	6,500,000	6,501,366		(817)			5.357	5.401	MON	22,244	353,306	08/16/2005	08/10/2035
69421*-AD-8	PACE EQUITY PACE EQUITY 2020 SERIES A-4				1.F Z	20,675,000	98.9020	20,447,989	20,675,000	20,675,000					4.500	4.500	JD	41,350	465,188	10/01/2021	06/30/2053
74932B-AU-7	RBSCF 2013-SMV C SUB CSTR			4	2.B	1,936,641	98.7570	1,975,142	2,000,000	1,979,951		15,476			3.584	4.459	MON	5,974	72,684	01/28/2019	03/11/2031
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A				1.A	83,975,835	102.3280	83,428,116	81,530,000	83,858,730		(117,104)			2.585	2.251	MON	175,656	1,053,938	06/15/2021	07/15/2041
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A				1.A	11,329,997	100.8920	11,098,071	11,000,000	11,314,265		(15,732)			2.707	2.371	MON	24,812	148,873	06/15/2021	07/15/2041
78449R-AG-0	SLG OFFICE TRUST SERIES 2021-OVA CLASS C 144A				1.A	10,293,060	100.8410	10,084,074	10,000,000	10,279,155		(13,905)			2.851	2.521	MON	23,755	142,530	06/15/2021	07/15/2041
82510W-AA-8	SHOPS 2016-CSTL A SEQ			4	1.A	26,091,804	102.7820	27,488,056	26,744,000	26,377,261		71,748			3.126	3.470	MON	69,657	835,884	03/08/2018	07/05/2036
82510W-AN-0	SHOPS 2016-CSTL E SUB CSTR			4	2.B	45,794,549	78.2980	41,341,513	52,800,000	49,139,053		691,503			3.731	5.521	MON	164,168	1,997,382	06/24/2016	07/05/2036
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL			4	6. *	55,010	9.7130	137,414		7,956		(3,306)			23.957	8,684.455	MON	28,244	212,662	06/05/2001	06/17/2033
90270R-AA-2	UBSBB 2012-C4 AS SEQ			4	1.A FM	52,486,877	101.3730	52,318,383	51,610,000	51,662,779		(98,612)			3.317	3.137	MON	142,637	1,711,646	06/02/2014	12/10/2045
90276C-AD-3	UBSCM 2017-C2 A3 SEQ			4	1.A	25,248,690	104.1600	26,039,878	25,000,000	25,091,124		(39,264)			3.225	3.069	MON	67,188	806,250	07/31/2017	08/15/2050
90276E-AD-9	UBSCM 2017-C1 A3 SEQ			4	1.A	35,612,651	103.7340	36,579,084	35,262,533	35,401,406		(49,497)			3.196	2.965	MON	93,916	1,180,799	05/31/2017	06/15/2050
90276G-AR-3	UBSCM 2017-C3 A3 SEQ			4	1.A	25,249,475	104.8280	26,207,045	25,000,000	25,108,860		(24,803)			3.167	3.076	MON	65,979	791,750	08/17/2017	08/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276R-BD-9	UBSCM 2017-C4 A3 SEQ			4	1.A	40,399,912	103.9060	41,562,248	40,000,000	40,196,606		(42,028)			3.301	3.196	MON	110,033	1,320,400	09/29/2017	10/15/2050
90276R-BE-7	UBSCM 2017-C4 A4 SEQ			4	1.A	15,449,307	107.5330	16,129,899	15,000,000	15,267,514		(45,346)			3.563	3.215	MON	44,538	534,450	09/29/2017	10/15/2050
90276R-BH-0	UBSCM 2017-C4 AS SUB AFC			4	1.A	25,749,060	106.6530	26,663,370	25,000,000	25,448,012		(75,639)			3.836	3.486	MON	79,917	959,000	09/29/2017	10/15/2050
90276U-AY-7	UBSCM 2017-C6 ABP AFC SEQ			4	1.A	3,562,484	105.5160	3,759,023	3,562,500	3,560,513		(514)			3.886	3.899	MON	11,536	138,432	12/01/2017	12/15/2050
90276W-AS-6	UBSCM 2017-C7 A4 SEQ			4	1.A	39,517,675	108.3160	41,701,556	38,500,000	39,126,460		(101,906)			3.679	3.374	MON	118,035	1,416,415	04/30/2018	12/15/2050
90349G-AN-5	UBSBB 2013-C6 B SUB AFC			4	3.B	3,092,109	100.5500	3,016,489	3,000,000	3,017,636		(15,516)			3.875	3.349	MON	9,688	116,216	11/22/2016	04/10/2046
90349G-BF-1	UBSBB 2013-C6 A4 SEQ			4	1.A	37,835,358	101.8410	39,453,052	38,740,000	38,587,663		97,282			3.244	3.538	MON	104,737	1,256,439	10/21/2014	04/10/2046
90349G-BH-7	UBSBB 2013-C6 AS SUB			4	1.A	40,926,442	101.3090	40,385,764	39,864,000	39,999,585		(138,100)			3.469	3.124	MON	115,234	1,382,359	05/16/2014	04/10/2046
90353K-AY-5	UBSCM 2018-C13 A4 SEQ			4	1.A	22,831,899	112.9000	24,996,036	22,140,000	22,626,251		(66,961)			4.334	3.965	MON	79,970	959,636	02/01/2019	10/15/2051
90353K-BB-4	UBSCM 2018-C13 AS SUB AFC			4	1.A	15,449,949	113.1220	16,968,359	15,000,000	15,316,315		(43,404)			4.585	4.230	MON	57,316	687,795	09/21/2018	10/15/2051
92930R-BB-7	WFRBS 2012-C9 AS SEQ			4	1.A FM	8,746,431	100.8280	8,604,138	8,533,461	8,541,867		(21,605)			2.870	2.371	MON	20,409	250,069	10/16/2012	11/15/2045
92936Y-AC-5	WFRBS 2012-C8 A3 SEQ			4	1.A FM	8,824,051	100.4690	8,778,689	8,737,698	8,732,097		(10,890)			3.001	2.890	MON	21,852	262,218	08/20/2012	08/15/2045
92937E-AF-1	WFRBS 2013-C11 AS SUB			4	1.A	22,977,199	101.7300	23,504,717	23,105,000	23,058,985		14,812			3.311	3.404	MON	63,751	765,007	01/10/2014	03/15/2045
92937E-AH-7	WFRBS 2013-C11 C SUB CSTR			4	1.A	2,606,542	101.8040	2,616,351	2,570,000	2,574,937		(8,500)			4.183	3.865	MON	8,959	109,176	01/24/2018	03/15/2045
92937F-AG-6	WFRBS 2013-C12 B SUB AFC			4	1.A	4,103,593	102.1280	4,161,733	4,075,000	4,059,180		6,884			3.863	4.094	MON	13,118	157,417	03/25/2020	03/15/2048
92937U-AF-5	WFRBS 2013-C13 AS SUB			4	1.A	36,243,495	102.1350	37,187,179	36,410,000	36,338,579		17,342			3.345	3.421	MON	101,493	1,217,915	07/30/2014	05/15/2045
92938C-AD-9	WFRBS 2013-C15 A4 AFC SEQ			4	1.A	51,139,304	103.3510	51,200,110	49,540,000	49,761,940		(187,415)			4.153	3.774	MON	171,450	2,057,396	11/19/2014	08/15/2046
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC			4	1.A	14,472,302	103.2820	14,459,490	14,000,000	14,070,176		(55,040)			4.358	3.963	MON	50,843	610,120	07/06/2015	08/15/2046
92938E-AQ-6	WFRBS 2013-C16 A5 SEQ			4	1.A	76,300,163	104.4830	77,317,124	74,000,000	74,350,155		(265,056)			4.415	4.057	MON	272,258	3,267,100	10/04/2013	09/15/2046
92938E-AW-3	WFRBS 2013-C16 AS SUB CSTR AFC			4	1.A	1,314,788	104.9510	1,301,398	1,240,000	1,253,094		(8,534)			4.668	3.949	MON	4,824	57,883	01/21/2014	09/15/2046
92938G-AD-0	WFRBS 2013-C17 A4 SEQ			4	1.A	87,423,370	104.1310	88,376,362	84,870,000	85,297,504		(283,986)			4.023	3.686	MON	284,527	3,414,320	01/24/2014	12/15/2046
92938J-AE-2	WFRBS 2013-UBS1 A4 AFC SEQ			4	1.A	43,860,035	104.2860	44,258,579	42,439,645	42,670,447		(159,738)			4.079	3.359	MON	144,259	1,731,113	10/02/2014	03/15/2046
92938J-AG-7	WFRBS 2013-UBS1 AS SUB AFC			4	1.A	18,777,757	104.7480	19,097,615	18,232,000	18,324,427		(62,078)			4.306	3.964	MON	65,422	785,070	11/22/2013	03/15/2046
92939H-AY-1	WFRBS 2014-C23 A5 SEQ			4	1.A	24,564,308	106.0970	25,304,130	23,850,000	24,037,508		(77,454)			3.917	3.579	MON	77,850	941,251	09/18/2014	10/15/2057
92939K-BM-9	WFRBS 2014-C24 SJC CSTR RAKE			4	1.A	29,523,021	99.4580	30,235,199	30,400,000	30,099,423		87,231			3.792	4.156	MON	96,053	1,168,640	10/23/2014	11/15/2047
92939K-BP-2	WFRBS 2014-C24 SJD CSTR RAKE			4	1.A	49,031,043	94.6540	50,450,326	53,300,000	51,907,956		443,413			3.792	4.812	MON	168,408	2,048,488	10/23/2014	11/15/2047
92939K-BR-8	WFRBS SERIES 2014-C24 CLASS B			4	3.B	4,629,902	99.5110	4,477,982	4,500,000	4,575,593		(26,968)			4.204	3.554	MON	15,765	189,180	09/25/2019	11/15/2047
94989A-AT-2	WFCM 2014-LC18 A4 SEQ			4	1.A	60,599,820	102.8820	61,729,302	60,000,000	60,055,354		(83,173)			3.147	3.019	MON	157,350	1,888,200	12/12/2014	12/15/2047
94989E-AE-7	WFCM 2015-LC20 A5 SEQ			4	1.A	41,198,200	104.6470	41,858,696	40,000,000	40,383,396		(127,230)			3.184	2.847	MON	106,133	1,273,600	03/25/2015	04/15/2050
94989E-AG-2	WFCM 2015-LC20 AS SUB			4	1.A	16,313,561	103.6450	16,582,104	15,999,000	16,093,526		(33,995)			3.467	3.250	MON	46,224	554,685	12/15/2015	04/15/2050
94989H-AQ-3	WFCM 2015-NXS1 A5 SEQ			4	1.A	5,149,700	104.4920	5,224,575	5,000,000	5,048,329		(16,015)			3.148	2.809	MON	13,117	157,400	04/20/2015	05/15/2048
94989H-AW-0	WFCM 2015-NXS1 AS SUB			4	1.A	20,691,220	104.3270	21,084,450	20,210,000	20,368,430		(52,796)			3.406	3.132	MON	57,363	688,353	09/28/2016	05/15/2048
94989M-AG-4	WFCM 2015-NXS2 AS SUB AFC			4	1.A	28,269,288	106.6580	29,258,551	27,432,000	27,786,689		(106,280)			4.121	3.701	MON	94,206	1,130,473	12/04/2015	07/15/2058
94989M-AK-5	WFCM 2015-NXS2 B SUB W			4	1.A	1,024,336	106.4060	1,064,057	1,000,000	1,011,591		(3,431)			4.394	4.024	MON	3,662	43,519	01/31/2018	07/15/2058
94989T-BB-9	WFCM 2015-LC22 AS SUB AFC			4	1.A	23,247,596	107.0270	24,081,093	22,500,000	22,789,268		(80,515)			4.207	3.817	MON	78,881	946,575	02/29/2016	09/15/2058
94989Y-BB-8	WFCM 2016-C32 AS SUB			4	1.A	41,198,320	106.4150	42,565,924	40,000,000	40,504,717		(128,034)			3.952	3.602	MON	131,733	1,580,800	02/03/2016	01/15/2059
94989Y-BE-2	WFCM 2016-C32 B SUB W			4	1.A	14,508,922	107.4750	15,046,430	14,000,000	14,296,408		(72,381)			4.714	4.127	MON	54,997	669,062	09/19/2019	01/15/2059
95000A-AU-1	WFCM 2015-P2 A4 SEQ			4	1.A	32,958,976	107.5060	34,401,872	32,000,000	32,390,797		(101,681)			3.809	3.463	MON	101,573	1,218,880	12/08/2015	12/15/2048
95000A-AW-7	WFCM 2015-P2 AS SUB			4	1.A	16,473,775	106.6610	17,065,698	16,000,000	16,194,068		(50,570)			4.013	3.669	MON	53,507	642,080	01/05/2016	12/15/2048
95000G-BA-1	WFCM 2016-BNK1 AS SUB			4	1.A	12,359,340	101.7650	12,211,789	12,000,000	12,165,729		(36,083)			2.814	2.485	MON	28,140	337,680	08/04/2016	08/15/2049
95000G-BD-5	WFCM 2016-BNK1 B SUB			4	1.A	2,858,086	99.0290	2,970,883	3,000,000	2,923,687		14,256			2.967	3.563	MON	7,418	89,010	01/25/2017	08/15/2049
95000L-AZ-6	WFCM 2016-C33 A4 SEQ			4	1.A	13,070,693	106.3700	13,030,370	12,250,000	12,616,243		(86,770)			3.426	2.640	MON	34,974	419,685	06/28/2016	03/15/2059
95000L-BB-8	WFCM 2016-C33 AS SUB			4	1.A	21,797,486	105.8460	22,227,746	21,000,000	21,351,033		(85,224)			3.749	3.299	MON	65,608	787,290	06/21/2016	03/15/2059
95000L-BE-2	WFCM 2016-C33 B SUB AFC			4	1.A	1,590,820	107.1930	1,607,894	1,500,000	1,549,057		(11,176)			4.506	3.649	MON	5,633	67,590	01/25/2018	03/15/2059
95000P-AE-4	WFCM 2016-C37 A5 SEQ			4	1.A	36,048,390	108.8110	38,083,847	35,000,000	35,536,246		(109,038)			3.794	3.444	MON	110,658	1,327,900	12/09/2016	12/15/2049
95000T-BR-6	WFCM 2017-RB1 A4 SEQ			4	1.A	42,664,665	106.5630	45,015,634	42,243,038	42,387,821		(70,486)			3.374	3.205	MON	118,773	1,977,893	03/22/2017	03/15/2050
95000T-BU-9	WFCM 2017-RB1 AS SUB			4	1.A	19,767,230	107.1930	20,640,070	19,255,000	19,529,575		(52,357)			3.757	3.451	MON	60,284	723,410	09/21/2018	03/15/2050
95000T-BX-3	WFCM 2017-RB1 B SUB			4	1.A	16,478,992	106.5730	17,051,698	16,000,000	16,261,147		(49,030)			4.039	3.689	MON	53,853	646,240	03/22/2017	03/15/2050
95000T-BY-1	WFCM 2017-RB1 C SUB AFC			4	1.D	10,004,609	105.4110	10,804,661	10,250,000	10,085,915		24,379			4.311	4.666	MON	36,823	441,878	11/15/2018	03/15/2050
95000X-AE-7	WFCM 2017-C39 A4 SEQ			4	1.A	34,339,694	104.1790	35,420,789	34,000,000	34,165,283		(44,710)			3.157	3.016	MON	89,448	1,073,380	08/10/2017	09/15/2050
95001G-AE-3	WFCM 2017-C42 A4 SEQ			4	1.A	61,799,220	108.7210	65,232,798	60,000,000	61,110,103		(178,983)			3.589	3.243	MON	179,450	2,153,400	12/12/2017	12/15/2050
95001G-AF-0	WFCM 2017-C42 ABP SEQ			4	1.A	2,499,988	104.5930	2,614,823	2,500,000	2,498,611		(362)			3.885	3.898	MON	8,094	97,125	12/12/2017	12/15/2050
95001M-AE-0	WFCM 2017-C38 A4 SEQ			4	1.A	31,588,500	106.3940	33,248,153	31,250,000	31,392,614		(56,734)			3.190	3.002	MON	83,073	996,875	10/31/2017	07/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001M-AG-5	WFCM 2017-C38 AS SUB AFC			4	1.A	22,658,394	106.6890	23,471,686	22,000,000	22,375,515		(66,983)			3.665	3.317	MON	67,192	806,300	06/27/2017	07/15/2050
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5				1.A	29,096,568	103.1810	29,148,511	28,250,000	29,044,340		(52,228)			2.626	2.286	MON	61,820	432,743	04/22/2021	04/15/2054
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS				1.A	6,437,406	102.4660	6,404,120	6,250,000	6,426,026		(11,381)			2.883	2.542	MON	15,016	105,109	04/22/2021	04/15/2054
96221Q-AE-3	WFRBS 2013-C18 A5 AFC SEQ			4	1.A	40,538,904	104.8650	40,740,076	38,850,000	39,183,896		(192,736)			4.162	3.647	MON	134,745	1,616,937	10/08/2014	12/15/2046
96221Q-AG-8	WFRBS 2013-C18 AS SUB AFC			4	1.A	12,359,292	104.3410	12,520,962	12,000,000	12,066,227		(40,009)			4.387	4.051	MON	43,870	526,440	12/17/2013	12/15/2046
96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR			4	1.A	3,127,500	103.6980	3,110,945	3,000,000	3,046,434		(24,073)			4.862	4.007	MON	12,155	147,901	06/14/2018	12/15/2046
96221Q-AK-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C			4	1.A	2,142,188	100.7400	2,518,510	2,500,000	2,283,564		89,768			4.862	9.631	MON	10,129	123,251	05/14/2020	12/15/2046
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO		D	4	6. *		0.0000	13	13,081,116				876,978		7.000	0.000	FMAN	86,481	224,982	08/27/2021	05/27/2036
22608S-AD-0	CREST 2003 1A D2 MEZ CDO-CRE CDO		D	4	6. *		0.0000	1	976,013						7.332	0.000	FMAN	6,560		09/30/2014	05/28/2038
46614K-AB-2	JER 2005 1A B1 MEZ SEQ CDO-CRE CDO		D	4	6. FE		0.0010	100	10,000,000						5.452	0.000	MON			03/31/2011	11/20/2043
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,957,827,253	XXX	10,211,235,524	9,860,253,967	9,884,875,824	1,656,715	(13,834,332)	6,156,535		XXX	XXX	XXX	29,574,170	355,156,478	XXX	XXX
000000-00-0	HERCULES PRIVATE CREDIT FUND L				2.B Z	5,020,000	101.0600	5,073,212	5,020,000	5,020,000					4.000	3.999	MS	53,547	13,944	08/31/2021	07/15/2031
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC			1,4	1.F Z	21,649,850	105.4640	22,832,798	21,649,850	21,649,850					3.750	3.780	MON	2,255	811,869	08/28/2013	12/31/2024
00104U-AC-2	AEPTC 2012-1 A3 SEQ			4	1.A FE	47,138,161	103.0130	48,558,761	47,138,406	47,138,406					2.845	2.844	JD	111,753	1,341,041	03/07/2012	03/01/2026
00123#-AA-6	AFAH FDG-LLC SR-UNSEC				1.F FE	88,184,825	107.2200	94,551,769	88,184,825	88,184,825					4.750	4.779	JAJO	884,298	4,184,643	04/22/2019	12/29/2034
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A				1.E	53,102,400	105.8120	56,188,711	53,102,400	53,102,400					3.497	3.522	MON	5,158	1,856,991	12/01/2017	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T				1.D	64,822,585	107.1400	69,450,917	64,822,585	64,822,585					3.610	3.637	MON	6,500	2,340,096	01/02/2018	03/31/2039
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC				1.E	24,985,114	111.4140	27,836,915	24,985,114	24,985,114					4.095	4.130	MON	2,842	1,023,141	09/17/2018	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC				1.E	27,870,375	111.7280	31,139,013	27,870,375	27,870,375					4.095	4.130	MON	3,170	1,141,292	10/16/2018	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC				1.E	65,565,476	116.8680	76,625,061	65,565,476	65,565,476					4.233	4.271	MON	7,709	2,775,387	11/01/2018	09/30/2039
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC				1.E	68,556,135	117.3950	80,481,474	68,556,135	68,556,135					4.233	4.270	MON	8,061	2,901,979	11/01/2018	09/30/2039
00194@-AA-2	APH FINANCE 1-LLC SR-UNSEC				1.G PL	42,000,000	122.0790	51,273,180	42,000,000	42,000,000					4.770	4.770	JAJO	467,460	2,003,400	06/10/2019	07/07/2039
00201*-AA-5	SER A-1 TR CTF ISSUED JUNE 201 SR-SEC			4	1.C	83,110,500	108.8080	90,430,873	83,110,500	83,110,500					4.150	4.186	MON	201,197	3,449,086	06/28/2019	06/30/2034
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC				1.E	26,216,475	113.1720	29,669,709	26,216,475	26,216,475					4.095	4.130	MON	2,982	1,073,565	11/16/2018	09/30/2039
00255U-AB-1	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS B 144A			4	3.A FE	5,924,959	71.1640	5,924,959	8,325,802	5,924,959		19	2,400,687		4.335	20.100	MON	16,041	360,923	02/03/2020	01/16/2040
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A			4	5.B FE		46.4530	480,621	1,034,649			(735)	507,299		6.413	0.000	MON	2,949	53,054	12/15/2021	01/16/2040
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC			1,4	1.F Z	13,732,404	104.7860	14,389,637	13,732,404	13,732,404					3.750	3.779	MON	42,914	514,965	08/29/2012	08/01/2024
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A				1.F FE	8,274,726	99.2370	8,211,899	8,275,000	8,274,728		2			0.000	0.000	MON			11/19/2021	01/15/2047
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC				1.B PL	122,971,794	111.5490	137,173,807	122,971,794	122,971,794					3.930	3.962	MON	214,791	4,832,800	02/19/2019	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ			4	1.F FE	10,345,909	102.7950	10,637,722	10,348,523	10,346,767		295			3.870	3.908	MON	32,262	400,488	06/13/2018	12/02/2033
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A				1.A FE	10,250,935	98.5820	10,108,322	10,253,750	10,250,985		50			1.350	1.359	MON	6,152	29,223	09/21/2021	10/20/2040
006346-AS-9	ADMSO 2018-1 A SEQ			4	1.F FE	26,472,457	103.1160	27,298,137	26,473,254	26,472,715		119			4.810	4.859	MON	56,594	1,273,363	10/19/2018	11/15/2048
006346-AV-2	ADMSO 2018-1 C SUB			4	3.B FE	11,929,773	102.9230	12,350,809	12,000,000	11,946,834		11,209			7.356	7.605	MON	39,232	882,720	06/09/2020	11/15/2048
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC			4	1.C PL	37,709,854	119.4580	45,047,438	37,709,854	37,709,854					4.610	4.655	MON	77,263	1,738,424	11/07/2017	10/15/2047
00793#-AA-5	ADVOCATE CTL PT TRUST			4	1.B	13,807,059	106.8580	14,753,948	13,807,059	13,807,059					3.725	3.754	MON	22,858	514,313	06/16/2017	07/15/2036
00909@-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC				1.F	8,633,400	123.7210	10,681,329	8,633,400	8,633,400					4.494	4.536	MON	22,632	387,985	05/10/2019	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC				1.F	26,873,534	120.3750	32,349,016	26,873,534	26,873,534					4.533	4.576	MON	71,060	1,218,133	01/09/2020	03/10/2041
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC			1	2.B	1,716,829	119.2420	2,047,181	1,716,829	1,716,829					6.890	6.990	MON	5,257	118,290	08/13/2010	10/15/2032
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC			1	2.B	2,060,995	121.2760	2,499,492	2,060,995	2,060,995					6.930	7.031	MON	6,348	142,827	08/09/2010	03/15/2034
02379K-AA-2	AMER AIRLINE 21 1A EETC				1.G FE	17,650,000	99.0480	17,481,967	17,650,000	17,650,000					2.875	2.874	JJ	74,706		10/25/2021	01/11/2036
03063F-AF-1	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-1 CLASS D				2.B FE	4,998,395	98.6530	4,932,636	5,000,000	4,998,730		336			1.210	1.223	MON	2,185	46,888	03/02/2021	12/18/2026
037680-AB-1	AEPWV 2013-1 A2 SEQ			4	1.A FE	41,905,258	108.1950	45,187,792	41,765,000	41,834,914		(16,875)			3.772	3.725	FA	656,441	1,575,459	01/09/2017	08/01/2031
03789X-AD-0	DIN 2019-1A A2I SEQ			4	2.B FE	11,632,500	101.1020	11,760,690	11,632,500	11,632,500					4.194	4.215	MJSD	35,235	487,867	05/28/2019	06/07/2049
03789X-AE-8	DIN 2019-1A A2II SUB			4	2.B FE	23,977,800	102.8440	24,659,633	23,977,800	23,977,800					4.723	4.750	MJSD	81,790	1,132,472	05/28/2019	06/07/2049
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	7,406,250	102.0000	7,554,338	7,406,250	7,406,250					3.237	3.249	JAJO	40,623	239,740	07/23/2020	07/30/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A				1.F FE	12,499,718	99.5930	12,449,128	12,500,000	12,499,677		(40)			2.430	2.442	MON	13,500	158,625	06/04/2021	11/15/2027
05377R-CQ-5	AESOP 2017-1A A SEQ			4	1.A FE	17,997,124	101.2690	18,228,488	18,000,000	17,999,652		639			3.070	3.093	MON	16,885	552,600	03/08/2017	09/20/2023
05377R-CU-6	AESOP 2017-2A A SEQ			4	1.A FE	21,245,487	102.0290	21,681,154	21,250,000	21,248,985		960			2.970	2.993	MON	19,284	631,125	12/05/2017	03/20/2024
05377R-CY-8	AESOP 2018-1A A SEQ			4	1.A FE	23,994,062	103.7170	24,892,080	24,000,000	23,998,114		1,174			3.700	3.734	MON	27,133	888,000	04/24/2018	09/20/2024
05377R-DC-5	AESOP 2018-2A A SEQ			4	1.A FE	19,994,934	105.4170	21,083,380	20,000,000	19,997,594		1,114			4.000	4.040	MON	24,444	800,000	10/17/2018	03/20/2025
05377R-EJ-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS B 144A				1.F FE	8,199,113	98.1320	8,046,847	8,200,000	8,199,233		120			1.630	1.637	MON	4,084	72,535	08/12/2021	08/20/2027
05377R-ER-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-2A CLASS A 144A				1.A FE	24,998,498	99.0900	24,772,503	25,000,000	24,998,511		13			1.660	1.666	MON	12,681	38,042	11/09/2021	02/20/2028
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC				2.A FE	136,448,866	98.2400	137,533,257	140,000,000	137,451,710		491,172			3.500	3.939	JAJO	1,143,333	4,900,000	11/05/2019	01/07/2030
05566S-AA-1	BURLINGTN NO SF 05-3 TR PT CERTS			1	1.B FE	209,494	101.0130	209,398	207,298	207,411		(56)			4.830	4.628	JJ	4,617	10,012	08/04/2009	01/15/2023
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS			1	1.B FE	81,224	102.3800	83,157	81,224	81,224					4.967	4.966	AO	1,009	4,034	08/06/2009	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS			1	1.C FE	2,764,336	106.4830	2,926,120	2,747,961	2,751,114		(1,308)			5.996	5.891	AO	41,192	164,768	06/18/2009	04/01/2024
05584A-AA-8	HGVGI 2017-1A A SEQ			4	1.F FE	2,183,168	101.4820	2,216,075	2,183,721	2,183,453		72			2.940	2.965	MON	1,070	64,201	04/04/2017	05/25/2029
05584A-AB-6	HGVGI 2017-1A B SUB			4	2.B FE	721,495	101.0700	729,317	721,598	721,548		13			3.240	3.266	MON	390	23,380	04/04/2017	05/25/2029
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F				1.E PL	22,279,343	105.2810	23,455,915	22,279,343	22,279,343					4.260	4.298	MON	42,182	949,100	09/15/2017	03/15/2037
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	99,000,000	120.8760	119,667,240	99,000,000	99,000,000					5.240	5.295	MON	14,410	5,187,600	02/27/2019	02/28/2034
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	15,741,000	113.4560	17,859,109	15,741,000	15,741,000					4.590	4.635	MON	2,007	722,512	07/29/2019	07/31/2034
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC			1,4	3.C	16,655,235	99.8460	17,284,160	17,310,819	16,844,533		30,097			4.425	4.886	MON	2,128	766,004	08/31/2015	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR			1,4	3.C	4,856,736	100.9710	4,903,894	4,856,736	4,856,736					4.600	4.644	MON	621	223,410	08/31/2015	01/31/2036
05607B-AA-9	BXGNT 2017-A A SEQ			4	1.F FE	3,737,045	101.0820	3,777,582	3,737,134	3,737,083		10			2.950	2.969	MON	8,881	110,245	05/24/2017	10/04/2032
05607B-AB-7	BXGNT 2017-A B SUB			4	2.C FE	934,160	101.0510	944,031	934,215	934,183		6			3.590	3.618	MON	2,702	33,538	05/24/2017	10/04/2032
05607U-AC-3	BXGNT 2018-A C SUB			4	2.C FE	3,113,354	103.2580	3,215,430	3,113,981	3,113,544		72			4.440	4.486	MON	11,138	138,261	10/16/2018	02/02/2034
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	2.B	2,169,312	111.7910	2,425,096	2,169,312	2,169,312					5.697	5.765	MON	5,493	123,586	03/14/2007	12/15/2031
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A				1.C FE	7,991,510	99.2960	7,935,561	7,991,784	7,991,532		21			1.420	1.425	MON	4,413	69,351	04/23/2021	11/17/2033
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			1	2.B	2,635,567	113.1940	2,967,535	2,621,636	2,627,881		(639)			6.210	6.229	MON	7,236	162,804	11/16/2007	09/15/2030
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A				1.C FE	6,499,236	98.3370	6,391,937	6,500,000	6,499,265		29			1.670	1.679	MON	4,221	25,630	09/10/2021	10/17/2034
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	2.B	2,507,396	116.9030	2,931,221	2,507,396	2,507,396					6.320	6.404	MON	7,043	158,467	11/19/2008	10/15/2033
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC			1	2.B	3,113,856	119.5900	3,723,860	3,113,856	3,113,856					6.720	6.815	MON	9,300	209,251	06/05/2009	12/15/2033
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			1	2.B	2,904,916	118.9050	3,454,091	2,904,916	2,904,916					6.570	6.661	MON	8,482	190,853	06/04/2009	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC			1	2.B	3,687,758	120.0170	4,425,937	3,687,758	3,687,758					6.850	6.949	MON	11,227	252,611	07/09/2009	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC			1	2.B	4,887,533	120.7200	5,900,230	4,887,533	4,887,533					6.850	6.949	MON	14,880	334,796	08/11/2009	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC			1	1.B	19,339,543	121.6150	23,519,785	19,339,543	19,339,543					6.489	6.577	MON	55,773	1,254,891	05/14/2010	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC			1	2.B	2,696,362	119.7620	3,229,217	2,696,362	2,696,362					6.820	6.918	MON	8,173	183,892	06/11/2010	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC			1,4	2.A Z	2,839,456	117.5870	3,338,831	2,839,456	2,839,456					6.043	6.120	MON	7,626	171,588	08/10/2011	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC			1	1.B	3,445,741	107.5830	3,707,032	3,445,741	3,445,741					3.983	4.016	MON	6,100	137,244	05/21/2012	06/15/2032
09056#-AA-8	TERRA FDG-BIO MED-UW-LLC UNIVERSITY OF WASHINGTON				1.B PL	150,500,000	119.9240	180,485,620	150,500,000	150,500,000					3.875	3.906	MON	259,194	5,831,875	08/31/2016	09/15/2061
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A				1.F FE	9,739,320	98.6670	9,609,730	9,739,583	9,739,314		(6)			2.443	2.455	MON	10,575	109,055	06/22/2021	07/15/2046
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A				2.B FE	7,343,673	98.7670	7,253,205	7,343,750	7,343,683		10			3.446	3.471	MON	11,247	115,988	06/22/2021	07/15/2046
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC			4	1.C	33,298,715	107.1200	35,669,584	33,298,715	33,298,715					4.203	4.240	MON	62,202	1,399,545	06/25/2019	03/15/2043
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A				1.F FE	25,035,098	99.6040	24,898,603	24,997,601	25,034,368		(730)			2.900	2.888	MJSD	32,219	237,925	10/26/2021	09/15/2036
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS				1.F FE	7,753,035	104.0640	8,068,114	7,753,035	7,753,035					3.800	3.818	MJSD	9,002	294,615	03/14/2018	09/20/2031
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A				1.G FE	1,828,791	106.3870	1,945,603	1,828,791	1,828,791					4.250	4.272	FMAN	9,931	74,485	11/17/2020	11/15/2032
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC			1,4	1.B	5,645,478	120.6260	6,809,915	5,645,478	5,645,478					7.550	7.670	MON	35,519	418,691	12/31/2003	01/01/2030
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC			1,4	1.F Z	19,913,023	109.3260	21,770,111	19,913,023	19,913,023					4.253	4.291	MON	70,575	846,901	05/08/2014	07/10/2035
12479R-AD-9	CAUTO 2017-1A A1 SEQ			4	1.E FE	30,991,995	100.0130	31,005,149	31,000,982	31,000,336		1,809			3.870	3.913	MON	53,322	1,199,737	03/30/2017	04/15/2047
12479R-AE-7	CAUTO 2017-1A A2 SEQ			4	1.E FE	40,695,831	99.1210	40,343,866	40,701,507	40,698,713		200			4.180	4.217	MON	75,614	1,701,323	03/30/2017	04/15/2047
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC			1,4	2.A Z	9,462,831	123.6070	11,588,044	9,374,909	9,430,933		(3,250)			6.650	6.640	MON	27,708	623,432	08/10/2010	01/15/2036
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC			1	1.E PL	43,109,099	122.3260	52,733,637	43,109,099	43,109,099					4.990	5.042	MON	95,606	2,151,144	12/27/2013	05/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC			1	1.E PL	9,826,944	117.0720	11,504,599	9,826,944	9,826,944					4.640	4.685	MON	20,265	455,970	05/15/2014	01/15/2044
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC			1	1.E PL	21,856,711	113.7540	24,862,883	21,856,711	21,856,711					4.310	4.349	MON	41,868	942,024	06/19/2014	08/15/2043
12502@-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC			1,4	1.G Z	1,356,852	100.4310	1,362,700	1,356,852	1,356,852					5.620	5.686	MON	4,448	76,238	06/05/2003	02/28/2022
12502Y-AP-8	CCRIN 2012-CA C SEQ			4	1.F FE	2,416,667	100.5000	2,428,750	2,416,667	2,416,667					4.750	4.797	MON	6,696	114,792	04/21/2016	07/10/2022
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC			1,4	2.A Z	3,084,109	104.6980	3,229,001	3,084,109	3,084,109					5.115	5.170	MON	9,202	157,735	10/31/2003	06/30/2023
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			1	2.C PL	19,177,363	117.3960	22,513,457	19,177,363	19,177,363					4.280	4.318	MON	36,480	820,791	06/28/2013	06/15/2042
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A			4	1.E FE	11,459,409	106.2270	12,180,449	11,466,458	11,460,982		628			3.810	3.853	MON	19,417	436,872	01/15/2020	02/15/2050
12510H-AH-3	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS B2 144A			4	2.B FE	12,974,079	103.0400	13,369,430	12,975,000	12,974,294		115			4.520	4.564	MON	26,065	586,470	01/15/2020	02/15/2050
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A				1.A FE	21,562,443	97.2010	20,968,207	21,571,939	21,563,147		703			1.440	1.461	MON	13,806	102,682	07/27/2021	08/15/2051
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A				1.A FE	12,647,542	98.5700	12,474,035	12,655,018	12,647,803		261			2.280	2.303	MON	12,824	95,377	07/27/2021	08/15/2051
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC			1	2.B	18,740,008	116.8480	21,897,325	18,740,008	18,740,008					6.590	6.681	MON	102,914	1,234,967	08/05/2009	11/01/2032
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC				2.A	32,595,323	106.2210	34,623,078	32,595,323	32,595,323					5.650	5.717	MON	107,429	1,839,445	12/11/2009	12/10/2023
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC			1	2.B	49,561,857	106.9020	52,982,617	49,561,857	49,561,857					4.300	4.339	MON	124,318	2,131,160	12/31/2012	01/10/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			1,4	1.F Z	27,208,886	103.7560	28,230,852	27,208,886	27,208,886					3.300	3.323	MON	52,377	897,893	01/11/2013	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC			1,4	1.E Z	98,303,009	117.9130	115,912,027	98,303,009	98,303,009					4.823	4.872	MON	276,567	4,741,520	12/20/2013	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC			1,4	1.G Z	35,964,529	95.4280	34,320,231	35,964,529	35,964,529					4.270	4.308	MON	110,911	1,535,685	08/15/2013	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC			4	1.C	8,211,761	110.7540	9,094,854	8,211,761	8,211,761					4.738	4.785	MON	22,696	389,067	12/31/2013	12/10/2033
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC			1	2.A	91,283,780	112.5280	102,719,812	91,283,780	91,283,780					4.700	4.746	MON	250,270	4,290,338	10/15/2013	07/10/2040
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			1,4	1.B	8,624,436	117.7980	10,159,413	8,624,436	8,624,436					5.600	5.666	MON	20,124	482,968	07/16/2014	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			1,4	2.C Z	18,815,218	119.3000	22,446,556	18,815,218	18,815,218					5.060	5.114	MON	55,536	952,050	09/25/2014	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC			2,4	1.B	8,984,617	110.2090	9,901,857	8,984,617	8,984,617					4.270	4.308	MON	17,051	383,643	11/17/2014	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			1,4	1.F Z	26,500,171	112.2970	29,758,897	26,500,171	26,500,171					4.310	4.349	MON	50,763	1,142,158	01/04/2016	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC			4	1.B	42,559,278	111.1450	47,302,509	42,559,278	42,559,278					3.970	4.003	MON	75,093	1,674,750	12/14/2015	10/15/2029
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P				1.B	146,538,553	112.5360	164,908,626	146,538,553	146,538,553					3.605	3.632	MON	308,158	5,282,715	08/31/2015	09/10/2035
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	8,648,514	99.4280	8,603,003	8,652,500	8,648,931		323			2.080	2.097	MON	6,999	179,972	08/27/2020	09/18/2045
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A				1.F FE	11,185,737	97.6430	10,922,307	11,185,948	11,185,756		19			1.640	1.646	MON	6,625	149,308	02/17/2021	02/18/2046
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE			4	1.C	21,738,462	110.0260	23,917,960	21,738,462	21,738,462					4.226	4.263	MON	53,589	918,667	11/01/2016	10/10/2041
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED			4	1.B	66,551,655	100.0000	66,551,655	66,551,655	66,551,655					3.379	3.403	MON	131,179	2,248,780	01/03/2017	12/10/2036
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P			4	1.C	19,726,813	103.3720	20,392,002	19,726,813	19,726,813					3.577	3.604	MON	41,162	705,628	09/12/2017	08/10/2032
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE			4	1.G Z	55,845,637	116.8440	65,252,276	55,845,637	55,845,637					4.400	4.441	MON	177,465	2,457,208	04/28/2017	04/05/2050
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC				1.G Z	14,012,492	105.4270	14,772,950	14,012,492	14,012,492					4.102	4.137	MON	33,530	574,792	12/01/2017	12/10/2026
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC				1.C PL	160,346,192	113.3810	180,897,628	159,548,450	160,201,730		(34,931)			4.476	4.457	MON	416,581	6,938,322	02/27/2018	08/10/2038
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER			4	2.A	32,483,922	113.1850	36,766,927	32,483,922	32,483,922					4.974	5.041	MON	94,252	1,996,061	07/10/2021	07/30/2040
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC			4	1.B	20,341,599	107.3720	21,841,182	20,341,599	20,341,599					3.967	4.000	MON	47,072	806,951	02/07/2019	02/10/2029
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC			4	2.A	16,962,501	116.3750	19,740,111	16,962,501	16,962,501					4.900	4.950	MON	48,484	831,163	05/30/2019	11/30/2043
12609*-AA-8	BARNARD COLLEGE CREDIT LEASE- SR-SEC				1.F	51,933,776	111.0260	57,659,994	51,933,776	51,933,776					3.793	3.823	MON	114,908	1,969,848	06/28/2019	06/10/2058
12609@-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC				1.F	7,384,630	124.9380	9,226,208	7,384,630	7,384,630					4.611	4.656	MON	19,863	442,602	11/10/2021	06/10/2058
12641Q-LM-9	CSX TRANSPORTATION INC SR SEC			1	1.E FE	1,962,232	105.0280	2,060,891	1,962,232	1,962,232					6.251	6.250	JJ	56,559	122,659	12/10/2007	01/15/2023
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC			1,4	1.B	3,113,968	110.0750	3,427,700	3,113,968	3,113,968					4.090	4.125	MON	5,661	127,361	08/01/2013	01/15/2034
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC			4	1.C	19,616,209	108.4650	21,276,722	19,616,209	19,616,209					3.808	3.838	MON	33,199	746,985	11/22/2017	08/15/2037
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC			1,4	1.C	44,113,424	106.9540	47,181,072	44,113,424	44,113,424					4.910	4.961	MON	96,265	2,165,969	12/13/2010	03/15/2026
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC			1,4	1.B	1,852,949	105.5110	1,955,065	1,852,949	1,852,949					4.500	4.541	MON	3,706	83,383	02/04/2011	05/15/2025
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC			1,4	1.B	8,488,615	114.1530	9,594,068	8,404,569	8,452,960		(9,872)			4.320	4.246	MON	16,137	363,077	12/29/2011	10/15/2032
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC			1,4	2.B	2,510,262	106.5880	2,675,638	2,510,262	2,510,262					5.634	5.701	MON	8,250	137,184	12/06/2005	12/10/2027
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC			1	2.B FE	4,812,934	107.7710	5,184,625	4,810,769	4,811,274		(118)			5.789	5.854	MON	16,246	278,495	11/02/2005	01/10/2026
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1,4	2.A Z	2,393,303	107.8020	2,678,991	2,485,103	2,449,393		5,693			5.411	6.014	MON	7,844	134,458	11/23/2010	10/10/2027
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS			1	2.B FE	13,414,069	113.9930	15,316,203	13,436,128	13,426,804		1,204			6.036	6.135	MON	47,309	810,969	03/27/2008	12/10/2028
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC			1,4	2.B	27,561,679	111.7990	30,813,682	27,561,679	27,561,679					6.323	6.407	MON	101,659	1,743,474	12/20/2006	01/10/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			1,4	2.B Z	2,417,659	109.6330	2,650,552	2,417,659	2,417,659					6.212	6.293	MON	8,761	150,185	03/30/2007	03/10/2028
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC			1,4	2.B	5,326,071	129.7850	6,912,442	5,326,071	5,326,071					8.235	8.378	MON	19,493	438,602	09/05/2008	01/15/2034
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			1,4	2.B	54,912,840	120.1420	65,973,385	54,912,840	54,912,840					6.830	6.928	MON	218,782	3,750,491	09/21/2010	10/10/2032
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			1,4	2.B	54,988,714	113.4770	62,399,543	54,988,714	54,988,714					5.500	5.563	MON	176,422	3,024,379	11/22/2011	12/10/2033
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			1	1.E PL	47,170,832	108.3070	51,089,313	47,170,832	47,170,832					3.854	3.885	MON	80,798	1,817,964	02/20/2015	09/15/2043
12695@-AA-1	CTL PT TR SER 2016-UNM			4	1.B	31,186,853	108.1540	33,395,870	30,878,072	31,142,505		(8,436)			3.770	3.719	MON	35,570	1,164,103	12/20/2016	07/20/2047
12696#-AA-8	CTL PT TRUST-HSS				1.E PL	34,700,027	112.4150	38,628,004	34,361,966	34,653,292		(9,585)			4.210	4.173	MON	64,295	1,446,639	09/23/2016	09/15/2047
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU				1.F	50,133,425	110.8850	53,971,309	48,673,228	49,805,271		(52,676)			4.065	3.853	MON	87,932	1,978,469	09/29/2016	12/15/2041
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL			4	2.C	15,893,672	107.6560	17,110,491	15,893,672	15,893,672					4.606	4.651	MON	2,034	732,079	08/11/2017	08/31/2037
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL			4	1.C	26,618,390	110.0810	29,301,790	26,618,390	26,618,390					4.050	4.084	MON	47,913	1,078,045	06/30/2017	07/15/2043
12700@-AA-4	CTL PT TR SER 2017-GHS			4	1.C	30,100,235	118.8900	35,431,851	29,802,213	30,066,438		(7,433)			4.960	4.925	MON	65,697	1,478,190	04/16/2018	05/15/2048
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC				1.G PL	0.0000									5.300	0.000	JAJO				07/10/2025
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P			4	2.B	3,618,054	112.1170	4,056,454	3,618,054	3,618,054					4.800	4.848	MON	7,719	173,667	08/28/2017	01/15/2042
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017				2.B	34,022,966	107.4650	36,562,781	34,022,966	34,022,966					3.901	3.933	MON	77,422	1,327,236	09/27/2017	10/10/2039
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC			4	1.B	193,048,741	116.1410	224,208,739	193,048,741	193,048,741					4.280	4.318	MON	367,222	8,264,535	11/22/2017	07/15/2045
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC			4	1.C	24,958,210	108.2790	27,024,500	24,958,210	24,958,210					4.050	4.084	MON	44,925	1,002,488	06/04/2018	05/15/2045
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC			4	1.B	41,114,822	117.9940	48,513,023	41,114,822	41,114,822					4.450	4.491	MON	106,727	1,829,610	12/22/2017	07/10/2056
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC			4	1.B	16,381,007	121.2750	19,866,066	16,381,007	16,381,007					4.720	4.767	MON	34,364	898,161	03/15/2020	04/15/2049
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC			4	1.C	56,963,024	130.4940	73,486,230	56,313,877	56,914,273		(14,486)			5.090	5.062	MON	127,395	2,866,377	06/22/2018	07/15/2054
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC				2.B PL	37,649,071	121.6930	45,816,284	37,649,071	37,649,071					5.550	5.615	MON	92,868	2,089,523	12/17/2018	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC			4	1.C	101,083,410	110.4220	111,618,323	101,083,410	101,083,410					4.008	4.028	MJSD	281,349	4,051,423	12/28/2017	12/28/2026
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC			4	2.B	33,275,797	108.7640	36,192,088	33,275,797	33,275,797					4.430	4.470	MON	65,516	1,460,251	05/31/2018	05/15/2043
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC			4	1.B	23,965,747	137.9910	33,070,573	23,965,747	23,965,747					4.484	4.526	MON	47,761	1,074,624	12/03/2018	11/15/2048
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC			4	1.B	25,550,938	126.9080	32,426,184	25,550,938	25,550,938					4.560	4.604	MON	51,783	797,104	07/15/2020	05/15/2040
12714*-AA-0	CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC			4	1.C	18,643,000	133.0190	24,076,439	18,100,000	18,589,043		(20,395)			4.678	4.484	MON	49,392	846,718	04/01/2019	04/10/2049
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC			4	1.C	64,889,566	112.3840	72,925,490	64,889,566	64,889,566					4.050	4.084	MON	116,801	2,628,028	06/15/2020	04/30/2040
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC			4	1.C	146,571,914	108.0160	158,321,119	146,571,914	146,571,914					4.310	4.349	MON	280,767	6,311,999	09/15/2020	09/30/2040
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC			4	2.B	7,778,062	105.1170	8,176,065	7,778,062	7,778,062					4.000	4.034	MON	9,507	311,123	11/01/2019	11/20/2029
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS-			4	1.F	38,078,886	105.6890	40,245,194	38,078,886	38,078,886					3.570	3.597	MON	60,419	1,359,416	10/11/2019	05/15/2034
12717#-AA-3	CHRISTIANA CARE HEALTH			4	1.B	60,000,000	107.2630	64,357,800	60,000,000	60,000,000					3.500	3.526	MON	35,000	2,100,000	11/07/2019	02/25/2040
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC				2.B	28,554,213	107.4210	30,673,221	28,554,213	28,554,213					3.860	3.891	MON	64,295	1,102,193	10/17/2019	11/10/2041
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC			4	2.A	13,705,582	100.8090	13,816,460	13,705,582	13,705,582					3.420	3.444	MON	20,832	468,731	12/20/2019	08/21/2039
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC			4	1.C	19,452,551	103.7280	20,177,742	19,452,551	19,452,551					3.330	3.353	MON	28,790	647,770	12/20/2019	03/31/2044
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC			4	1.B	12,748,368	111.2910	14,187,786	12,748,368	12,748,368					3.550	3.576	MON	26,400	452,567	12/17/2019	06/10/2034
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC			4	1.B	116,687,330	102.1150	118,562,455	116,106,796	116,649,723		(19,027)			3.175	3.163	MON	225,258	3,686,041	02/10/2020	08/10/2052
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC			4	1.B	5,609,241	120.9130	6,782,301	5,609,241	5,609,241					4.000	4.033	MON	13,088	243,884	12/10/2021	08/10/2052
12722@-AA-8	DUKE ENERGY CAROLINAS CGA CAP SR-SEC				2.A	300,000,000	101.8720	305,616,000	300,000,000	300,000,000					3.664	3.692	MON	641,200	10,992,000	02/10/2020	12/31/2052
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR				1.D	176,300,000	99.3890	175,222,807	176,300,000	176,300,000					3.330	3.353	MON	260,924	5,870,790	03/18/2020	03/15/2047
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC			4	2.B	61,389,192	89.7670	55,107,236	61,389,192	61,389,192					2.900	2.918	MON	29,671	1,778,490	07/01/2020	09/15/2041
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC			4	2.B	44,100,000	91.9470	40,548,627	44,100,000	44,100,000					2.850	2.867	MON	55,860	1,305,728	07/01/2020	09/15/2041
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC				1.G	118,897,767	106.2490	126,327,689	118,897,767	118,897,767					4.280	4.318	MON	226,170	5,088,824	04/21/2020	04/15/2065
12744#-AC-6	HAWTHORNE WORLD VILLA PARK LP A-SR-UNSEC				1.F PL	15,875,000	105.4450	16,739,394	15,875,000	15,875,000					4.600	4.600	MS	184,591		09/30/2021	09/01/2051
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A				2.B FE	8,700,000	99.5290	8,659,023	8,700,000	8,700,000					3.931	3.948	FMAN	53,200		10/29/2021	11/20/2051
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A			4	1.F FE	5,361,289	99.6030	5,341,221	5,362,500	5,361,491		139			2.220	2.236	MON	1,984	119,047	09/01/2020	09/25/2045
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC			1,4	1.C	23,049,597	106.1410	24,465,073	23,049,597	23,049,597					3.835	3.866	MON	51,564	883,946	12/19/2012	08/10/2038
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A			4	1.F FE	5,996,224	100.8140	6,048,682	5,999,850	5,996,813		557			3.100	3.136	MON	8,266	185,995	11/18/2020	12/15/2050
14576A-AE-2	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B1 144A			4	2.B FE	3,049,121	106.3470	3,243,594	3,050,000	3,049,227		107			4.690	4.741	MON	6,358	143,045	11/18/2020	12/15/2050
14576A-AF-9	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B2 144A			4	2.B FE	5,492,905	102.6330	5,639,703	5,495,000	5,493,092		197			5.260	5.321	MON	12,846	289,037	11/18/2020	12/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2						49,164.000														
14687T-AJ-6	CLASS R 144A				6. *	1,229,100	0	1,229,100	2,500	708,656		(520,444)			0.000	(88.545)	MON			06/16/2021	05/10/2028
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC			1,4	1.B	17,021,181	112.7990	19,199,722	17,021,181	17,021,181					5.790	5.860	MON	57,489	985,526	10/10/2008	10/10/2028
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC			1,4	1.A Z	18,531,994	111.9520	20,746,938	18,531,994	18,531,994					5.675	5.743	MON	61,349	1,051,691	08/07/2008	07/10/2028
14855J-AB-1	CLAST 2016-1 A SEQ			4	1.G FE	2,090,698	99.0280	2,070,976	2,091,310	2,091,254		344			4.450	4.474	MON	4,136	93,063	08/01/2016	08/15/2041
15200W-AC-9	CNP 2012-1 A3 SEQ			4	1.A FE	64,163,037	103.0800	63,153,032	61,265,776	61,742,696		(153,997)			3.028	2.512	AO	391,664	1,972,494	09/27/2013	10/15/2025
154051-H@-8	CENTRAL MAINE POWER CO SR-SEC				1.F	50,000,000	112.2750	56,137,500	50,000,000	50,000,000					4.200	4.200	JJ	968,333	2,100,000	06/03/2019	06/03/2034
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC			1	2.A	1,482,318	102.8820	1,525,039	1,482,318	1,482,318					4.468	4.510	MON	3,863	66,230	10/10/2014	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			1	2.B	26,790,923	110.2880	29,547,173	26,790,923	26,790,923					4.835	4.883	MON	75,562	1,295,341	03/31/2014	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			2	1.G	120,506,794	117.0970	141,109,841	120,506,794	120,506,794					4.470	4.512	MON	314,221	5,386,654	03/26/2015	03/10/2045
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC			4	1.B	47,339,385	104.9010	49,659,489	47,339,385	47,339,385					3.400	3.424	MON	93,890	1,601,015	06/01/2015	05/10/2035
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR				1.B	43,010,438	112.0650	48,199,647	43,010,438	43,010,438					3.652	3.680	MON	113,442	1,570,741	01/05/2016	01/05/2036
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC			1,4	1.B	7,024,907	111.4530	7,829,469	7,024,907	7,024,907					3.750	3.779	MON	11,708	263,434	11/20/2013	10/15/2033
17305E-DT-9	CCCIT 2007-A3 A3 SB			4	1.A FE	112,042,325	138.2390	130,953,577	94,730,000	102,876,134		(341,182)			6.150	5.319	JD	258,929	5,825,895	07/29/2015	06/15/2039
17305E-FH-3	CCCIT 2013-A9 A9 SEQ SB			4	1.A FE	155,213,838	104.7370	162,341,932	155,000,000	155,045,044		(25,769)			3.720	3.700	MS	1,825,900	5,766,000	01/17/2014	09/08/2025
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC			1,4	2.B	17,595,001	106.0210	18,654,396	17,595,001	17,595,001					5.740	5.809	MON	72,941	1,009,953	09/01/2010	12/05/2026
	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A																				
19521U-AA-1	CLASS A2 144A				1.G Z	14,749,184	100.4400	14,814,900	14,750,000	14,749,181		(4)			3.300	3.323	MON	2,704		12/14/2021	12/26/2051
20469*-AA-0	COMPASS DATA CENTERS ISSUER-LL SR-UNSEC			4	1.G FE	197,000,000	104.4230	205,714,194	197,000,000	197,000,000					4.500	4.542	MON	246,250	8,815,750	06/05/2020	06/21/2050
210717-AC-8	CMRS 2014-A A3 SEQ			4	1.A FE	25,999,220	106.2720	27,630,723	26,000,000	26,000,000					3.528	3.528	MN	152,880	917,280	07/14/2014	05/01/2029
21687@-AA-2	COOPER UNION PT TRUST SR-SEC			1	2.B PL	58,760,000	118.8860	69,857,414	58,760,000	58,760,000					4.600	4.600	JJ	1,246,365	2,702,960	08/27/2014	07/15/2034
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC			1	2.B	44,177,860	116.9640	51,672,192	44,177,860	44,177,860					5.409	5.470	MON	199,132	2,389,564	10/02/2013	01/02/2040
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC			1	2.B	77,786,639	105.2190	81,846,324	77,786,639	77,786,639					3.967	4.000	MON	180,005	3,085,796	12/27/2012	12/10/2035
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC			1,4	1.C	16,560,922	113.8670	18,857,425	16,560,922	16,560,922					4.960	5.012	MON	47,916	821,422	11/01/2013	10/10/2033
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC			4	1.C	19,730,205	111.2760	21,954,983	19,730,205	19,730,205					4.178	4.215	MON	48,086	824,328	08/02/2019	10/31/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC			4	1.B S	40,372,494	104.7860	42,304,721	40,372,494	40,372,494					2.981	3.000	MON	70,204	1,203,504	12/30/2019	12/10/2029
	CRESCENDO ROYALTY FUNDING LP SERIES 2021-1 CLASS A																				
22563@-AA-3	144A				1.F Z	9,999,641	99.8480	9,984,772	10,000,000	9,999,642		1			0.000	0.000	MJSD			12/14/2021	12/20/2051
22944#-AA-7	THE BK OF NY SR-SEC			1,4	1.C	5,795,455	118.4120	6,862,515	5,795,455	5,795,455					6.063	6.140	MON	10,737	351,375	10/27/2005	06/20/2035
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC			1,4	1.C	20,588,371	117.2260	24,134,924	20,588,371	20,588,371					6.200	6.281	MON	56,732	1,276,479	07/07/2011	03/15/2031
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC			1,4	1.C	39,427,722	114.9280	45,313,493	39,427,722	39,427,722					5.250	5.308	MON	91,998	2,069,968	12/23/2010	06/15/2032
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC			1,4	1.B	1,580,603	102.1230	1,614,159	1,580,603	1,580,603					4.500	4.526	JAJO	15,016	71,127	08/31/2011	04/15/2023
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC			1,4	1.D Z	9,709,325	107.9960	10,485,682	9,709,325	9,709,325					4.250	4.288	MON	18,340	412,646	06/12/2012	06/15/2031
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC			1,4	2.B Z	13,803,004	101.2340	13,973,333	13,803,004	13,803,004					3.970	4.003	MON	36,532	547,979	11/19/2012	12/14/2023
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC			1,4	1.B Z	25,467,707	111.9840	28,519,757	25,467,707	25,467,707					4.110	4.145	MON	46,521	1,046,723	12/27/2012	06/15/2043
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC			1,4	2.B	6,176,710	112.6640	6,958,929	6,176,710	6,176,710					5.000	5.052	MON	13,726	308,835	04/05/2013	01/15/2039
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			1,4	1.B	18,734,960	115.4530	21,630,074	18,734,960	18,734,960					4.500	4.542	MON	25,761	843,055	06/28/2013	04/20/2033
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC			1,4	1.G Z	4,878,251	113.4060	5,532,229	4,878,251	4,878,251					4.780	4.828	MON	10,364	233,180	11/04/2013	01/15/2034
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC			1	1.B	8,193,859	114.3970	9,373,295	8,193,654	8,193,775		(10)			4.615	4.659	MON	16,806	378,137	12/15/2014	11/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC			1,4	1.E Z	8,399,374	113.7920	9,557,798	8,399,359	8,399,351					4.380	4.420	MON	16,351	367,834	06/20/2014	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC			1	1.B	3,400,776	113.1000	3,846,277	3,400,776	3,400,776					4.470	4.512	MON	6,756	152,015	03/16/2015	11/15/2034
22966#-AA-0	CTL PT TR-CIRI SR-SEC			1,4	1.B	35,960,056	113.0200	39,458,809	34,913,120	35,762,470		(29,725)			4.637	4.425	MON	71,952	1,618,921	12/19/2014	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC			1,4	1.E Z	1,474,481	114.2600	1,684,741	1,474,480	1,474,478					4.410	4.451	MON	2,890	65,025	12/17/2014	09/15/2045
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC			4	2.A	7,006,726	104.5740	7,327,214	7,006,726	7,006,726					3.740	3.769	MON	8,007	262,052	12/18/2015	03/20/2035
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC			4	1.B	38,736,329	109.8120	42,537,137	38,736,329	38,736,329					3.850	3.881	MON	66,282	1,491,349	04/07/2016	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC			4	2.A	18,900,506	110.4480	20,284,843	18,365,967	18,785,659		(25,295)			4.310	4.047	MON	46,175	791,573	12/11/2017	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE			4	1.B	24,119,192	110.7150	26,703,564	24,119,192	24,119,192					4.060	4.094	MON	43,522	979,239	12/15/2017	02/15/2038
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS				1.B		0.0000								3.470	0.000	MON		1,734	12/30/2016	12/09/2033
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT			4	2.A	8,150,344	104.3730	8,402,590	8,050,540	8,119,723		(6,328)			3.650	3.499	MON	8,979	293,845	01/04/2017	09/20/2031
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS				4.B	23,452,097	75.0050	17,590,245	23,452,097	23,452,097					4.694	4.740	MON	48,926	1,100,841	03/20/2017	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC			4	1.B	29,976,090	110.3470	32,114,287	29,103,000	29,697,994		(40,507)			3.991	3.743	MON	51,622	1,161,501	06/15/2015	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC				2.B	19,550,670	115.2600	22,534,102	19,550,670	19,550,670					5.355	5.415	MON	46,531	1,043,024	05/21/2015	12/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
229848-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR			4	1.B	57,657,107	108.8870	62,194,032	57,117,959	57,520,186		(22,197)			3.920	3.854	MON	99,512	2,246,461	07/25/2016	07/15/2036
23292F-AC-9	DI ISSUER LLC				2.C Z	12,500,000	99.5040	12,438,027	12,500,000	12,500,000					3.722	3.722	MON	20,678	80,126	10/13/2021	09/15/2028
233046-AF-8	DNKN 2017-1A A2II SEQ			4	2.B FE	14,437,500	104.3730	15,068,852	14,437,500	14,437,500					4.030	4.050	FMAN	66,264	581,831	09/14/2017	11/20/2047
233046-AK-7	DNKN 2019-1A A2II SEQ			4	2.B FE	37,702,175	103.5080	39,024,616	37,702,175	37,702,175					4.021	4.041	FMAN	172,656	1,516,004	03/20/2019	05/20/2049
233046-AL-5	DNKN 2019-1A A23 SEQ			4	2.B FE	60,751,625	107.0280	65,021,006	60,751,625	60,751,625					4.352	4.376	FMAN	301,112	2,643,911	03/20/2019	05/20/2049
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A				2.B FE	26,700,000	99.7470	26,632,502	26,700,000	26,700,000					2.791	2.806	MON	144,899		10/15/2021	11/20/2051
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC			1	2.B	20,909,410	102.9240	21,520,801	20,909,410	20,909,410					3.590	3.617	MON	22,936	750,648	03/20/2013	07/20/2034
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC				1.B	10,853,335	109.6660	11,902,419	10,853,335	10,853,335					3.550	3.576	MON	27,827	385,293	08/06/2018	09/05/2033
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC			4	1.B	81,846,872	108.2890	88,631,160	81,846,872	81,846,872					4.500	4.542	MON	214,848	7,074,341	12/10/2021	05/10/2030
23702T-AA-7	INFIRMARY HEALTH SYS DAPHNE A SR-SEC				1.G	29,760,000	109.0330	32,448,221	29,760,000	29,760,000					4.136	4.172	MON	54,705	1,230,874	12/18/2019	04/15/2046
247368-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC			4	2.B PL	24,682,388	111.5600	27,535,673	24,682,388	24,682,388					8.000	8.005	JD	115,184	1,974,591	04/09/2020	06/10/2027
247640-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC				2.C Z		0.0000		32,715,448				32,715,448		6.750	0.000	MON	67,476	2,415,049	12/20/2021	11/20/2022
25248*-AA-7	DHL GUARANTEED BY DEUTSCHE POS SR-SEC				2.A	354,978	100.1260	326,348	325,937	326,277		(8,799)			5.605	2.845	JJ	8,424	18,269	01/25/2013	12/29/2022
25272X-AA-3	DROT 2017-1A A SEQ			4	1.F FE	3,204,769	100.3930	3,218,158	3,205,576	3,205,139		99			3.270	3.299	MON	3,203	104,822	10/06/2017	10/22/2029
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A				1.A FE	8,405,833	99.0250	8,324,213	8,406,159	8,405,845		12			1.510	1.515	MON	3,879	84,622	04/12/2021	11/21/2033
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A				3.B FE	1,751,011	100.0130	1,751,518	1,751,283	1,751,023		12			3.830	3.863	MON	2,049	44,716	04/12/2021	11/21/2033
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC			1	1.G	25,468,530	103.4440	26,345,666	25,468,530	25,468,530					4.100	4.135	MON	87,017	1,044,210	05/30/2012	08/01/2024
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC				2.B FE	115,235,095	98.2630	116,464,807	118,524,140	115,916,963		332,579			5.250	6.026	MON	51,854	6,095,182	04/09/2020	07/28/2037
25755T-AE-0	DPABS 2015-1A A2II SEQ			4	2.A FE	25,650,000	102.6830	26,338,241	25,650,000	25,650,000					4.474	4.498	JAJO	210,390	1,147,581	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 SEQ			4	2.A FE	48,125,000	104.6460	50,361,080	48,125,000	48,125,000					4.118	4.139	JAJO	363,328	1,981,787	06/12/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I SEQ			4	2.A FE	6,232,250	102.2110	6,370,020	6,232,250	6,232,250					4.116	4.137	JAJO	47,029	256,519	04/18/2018	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A			4	2.A FE	9,825,000	105.2510	10,340,862	9,825,000	9,825,000					3.668	3.684	JAJO	66,070	360,381	11/06/2019	10/25/2049
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A				2.A FE	29,850,000	102.2100	30,509,536	29,850,000	29,850,000					3.151	3.163	JAJO	172,438	493,801	04/08/2021	04/25/2051
258598-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC				1.F PL	27,341,495	103.0000	28,161,740	27,341,495	27,341,495					4.500	4.543	MON	102,531	1,663,330	10/04/2018	12/15/2039
258598-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC				2.B PL	9,609,564	103.6500	9,960,313	9,609,564	9,609,564					5.000	5.052	MON	40,040	631,784	10/04/2018	12/15/2039
258598-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC			4	3.B PL	1,456,429	102.7500	1,496,481	1,456,429	1,456,429					6.250	6.332	MON	7,586	89,510	10/04/2018	12/15/2039
258608-AA-2	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	12,500,000	101.9100	12,738,806	12,500,000	12,500,000					4.125	4.160	FA	12,891		12/20/2021	04/17/2043
258608-AB-0	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	25,000,000	101.9100	25,477,500	25,000,000	25,000,000					4.125	0.000	FA			12/20/2021	04/17/2043
258608-AC-8	DOUBLE DIAMOND FDG-VIII-LLC			4	2.B PL	19,200,000	102.8870	19,754,304	19,200,000	19,200,000					4.650	4.695	FA	22,320		12/20/2021	04/17/2043
258608-AD-6	DOUBLE DIAMOND FDG-VIII-LLC			4	3.B PL	7,900,000	103.1590	8,149,561	7,900,000	7,900,000					6.000	6.074	FA	11,850		12/20/2021	04/17/2043
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR			2	2.B	82,034,648	115.1860	94,492,430	82,034,648	82,034,648					4.968	5.020	MON	181,133	4,075,481	06/30/2015	12/15/2041
260610-AA-7	DOW MICHIGAN LEASE-BACKED PASS			2	2.B	39,904,098	114.1490	45,550,129	39,904,098	39,904,098					4.860	4.909	MON	86,193	1,939,339	08/26/2015	05/15/2042
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC				1.F PL	26,250,000	98.9560	25,975,924	26,250,000	26,250,000					3.650	3.650	FA	343,328	479,063	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC				1.F PL	48,750,000	98.9560	48,241,003	48,750,000	48,750,000					3.650	3.650	FA	637,609	889,688	02/22/2021	02/22/2041
26208L-AD-0	HONK 2019-1A A2 SEQ			4	2.C FE	16,289,375	105.4120	17,171,005	16,289,375	16,289,375					4.641	4.667	JAJO	149,098	755,990	03/12/2019	04/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A			4	2.C FE	6,860,000	104.3200	7,156,325	6,860,000	6,860,000					3.981	3.998	JAJO	53,861	273,097	09/10/2019	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	9,746,625	103.6710	10,104,463	9,746,625	9,746,625					3.786	3.802	JAJO	72,776	369,007	06/26/2020	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2			4	2.C FE	24,812,500	101.4650	25,176,102	24,812,500	24,812,500					3.237	3.249	JAJO	158,405	682,704	10/29/2020	01/20/2051
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.G PL	34,668,515	104.4710	36,218,545	34,668,515	34,668,515					4.400	4.400	JD	67,796	1,525,415	06/23/2020	06/15/2040
267468-AA-0	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.G PL	60,331,485	104.4710	63,028,905	60,331,485	60,331,485					4.400	4.400	JD	117,982	2,654,585	06/23/2020	06/15/2040
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC			1	2.B	34,377,631	119.7970	40,537,846	33,838,782	34,251,269		(13,613)			5.390	5.314	MON	116,528	1,823,910	11/09/2012	11/08/2044
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A				1.A FE	13,858,805	98.7650	13,690,619	13,861,828	13,858,882		77			1.360	1.368	MON	3,142	33,515	10/13/2021	08/27/2035
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC			1,4	1.B	8,698,143	112.6150	9,795,414	8,698,143	8,698,143					3.750	3.779	MON	14,497	326,180	12/20/2013	02/15/2035
300418-AA-4	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC			4		0.0000									4.750	0.000	MON			12/27/2020	11/25/2026
302848-AG-7	FNBM-LLC SR			4	1.F PL	50,115,000	102.6670	51,333,500	50,000,000	49,887,146		(40,612)			4.270	4.222	MON	183,847	2,164,653	10/06/2015	10/09/2022
302848-AT-9	FNBM-LLC SR-UNSEC			4	1.F PL	100,000,000	105.0030	105,003,000	100,000,000	100,000,000					4.790	4.647	MON	412,472	4,856,528	12/20/2018	12/20/2023
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST-			4	1.B	98,619,928	117.5910	115,968,159	98,619,928	98,619,928					4.220	4.257	MON	184,967	4,139,572	02/28/2017	10/13/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31331F-AX-9	FEDEX CORP 1998 PASS TST PT CERTS				2.A FE	137,163	100.1580	147,951	147,718	147,718		440			6.720	7.629	JJ	9,927		03/21/2000	01/15/2022
31331F-BA-8	FEDERAL EXPRESS PT 991A-SR-SEC				2.A FE	653,347	101.4160	662,601	653,347	653,347					7.650	7.651	JJ	23,047	49,981	06/24/1999	01/15/2022
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S				2.B	38,466,971	105.0150	40,396,089	38,466,971	38,466,971					3.490	3.515	MON	59,667	1,342,497	07/15/2020	10/15/2035
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC			1	2.B	3,661,143	116.8820	4,279,217	3,661,143	3,661,143					6.540	6.630	MON	10,642	239,439	09/12/2007	09/15/2030
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			1,4	2.B Z	12,166,106	123.5750	15,034,265	12,166,106	12,166,106					7.210	7.320	MON	2,437	877,176	08/01/2008	07/31/2031
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC			1,4	1.C	12,813,742	105.1730	13,476,597	12,813,742	12,813,742					5.800	5.801	JJ	369,534	743,197	05/07/2004	01/02/2024
33766Q-AC-1	FEOH 2013-1 A3 SEQ			4	1.A FE	84,402,009	108.3390	91,442,441	84,403,782	84,403,782					3.450	3.449	JJ	1,342,724	2,911,930	06/12/2013	01/15/2036
33840*-AA-3	521-533 LLC-IFF SR-SEC			1	2.B	25,729,028	107.7570	27,724,829	25,729,028	25,729,028					4.770	4.818	MON	54,546	1,227,275	11/09/2010	11/15/2030
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A			4	1.G FE	30,627,430	100.1780	30,904,904	30,850,000	30,627,874		445			3.250	3.330	MON	16,710	69,627	11/23/2021	11/27/2051
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC	@		4	1.A	11,534,224	93.3770	14,545,617	15,577,302	12,272,184		261,276			0.000	3.956	N/A			08/08/2018	04/01/2034
34417M-AB-3	FOCUS 2017-1A A2II SEQ			4	2.B FE	14,621,384	105.4520	19,129,230	18,140,225	14,621,384					5.093	12.287	JAJO	156,547	923,882	03/21/2017	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 SEQ			4	2.B FE	11,640,000	104.7330	12,190,968	11,640,000	11,640,000					5.184	5.217	JAJO	102,246	603,418	10/19/2018	10/30/2048
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A				2.B FE	4,297,500	101.2620	4,351,713	4,297,500	4,297,500					3.875	3.908	JAJO	27,755	124,316	03/16/2021	04/30/2047
34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 SR-SEC			1	1.F FE	10,000,000	104.7240	10,472,400	10,000,000	10,000,000					3.410	3.410	OCT	83,356	345,736	08/30/2012	10/05/2024
34487#-AD-9	FOOTBALL CLUB TERM NOTES 2029 2014-SR-SEC			1	1.F FE	30,000,000	112.6220	33,786,600	30,000,000	30,000,000					3.970	3.929	OCT	291,133	1,207,542	10/20/2014	10/20/2029
34488#-AA-6	FOOTBALL CLUB TERM NOTES 2024 A-SR-SEC			1	1.F FE	15,000,000	104.6740	15,701,100	15,000,000	15,000,000					3.560	3.560	OCT	130,533	541,417	10/25/2012	10/05/2024
345285-AA-8	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS A 144A				1.A FE	17,494,027	99.3910	17,393,395	17,500,000	17,494,185		158			1.530	1.540	MON	11,900	26,775	11/02/2021	05/15/2034
345285-AB-6	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS B 144A				1.C FE	11,247,658	99.3170	11,173,182	11,250,000	11,247,707		50			1.910	1.920	MON	9,550	21,488	11/02/2021	05/15/2034
34532R-AA-4	FORDR 2018-1 A SEQ			4	1.A FE	64,977,179	105.3520	68,479,099	65,000,000	64,987,379		2,266			3.190	3.216	MON	92,156	2,073,487	01/23/2018	07/15/2031
345340-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A				1.C FE	6,480,341	98.6760	6,397,182	6,483,000	6,480,667		326			1.610	1.620	MON	4,639	70,164	04/07/2021	10/17/2033
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A				1.D FE	15,163,645	98.4090	15,000,428	15,243,004	15,172,462		8,817			1.270	1.410	MON	8,604	139,353	03/19/2021	05/15/2041
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A				1.D FE	25,499,368	99.6240	25,404,143	25,500,000	25,499,364		(3)			2.190	2.200	MON	48,089		11/17/2021	01/15/2042
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC			4	1.B	182,968,965	117.8910	215,703,943	182,968,965	182,968,965					4.120	4.156	MON	335,037	6,905,772	11/15/2021	07/15/2041
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC				1.D YE	49,301,795	111.9930	55,214,560	49,301,795	49,301,795					4.050	4.084	MON	88,743	1,847,038	09/09/2020	08/15/2039
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR-				1.C PL	17,349,964	131.3880	22,795,771	17,349,964	17,349,964					4.819	4.868	MON	31,926	714,058	07/19/2018	07/15/2053
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			4	2.B Z	4,628,347	112.3530	5,166,290	4,598,266	4,611,790		(1,311)			5.940	5.942	MON	22,761	273,137	01/26/2007	08/01/2031
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS				2.A	18,456,082	113.5240	20,952,083	18,456,082	18,456,082					4.560	4.604	MON	37,404	806,531	12/30/2020	04/15/2046
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			1,4	2.B Z	972,008	110.1270	1,070,444	972,008	972,008					6.450	6.537	MON	2,786	62,695	08/27/2003	07/15/2027
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC			1,4	1.A Z	56,983,743	120.5590	68,699,031	56,983,743	56,983,743					5.010	5.063	MON	126,884	2,854,886	12/12/2012	10/21/2032
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC			1,4	1.A Z	10,853,084	115.9820	12,587,624	10,853,084	10,853,084					4.460	4.502	MON	21,513	484,048	07/10/2013	07/15/2033
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC			1,4	1.A Z	14,933,407	115.6640	17,272,428	14,933,280	14,933,321		(5)			4.500	4.542	MON	29,867	671,998	01/24/2014	09/15/2033
36247@-AA-3	GSA-IRS 2016 LEASE TR SR-SEC				1.B PL	75,000,000	102.4170	76,812,750	75,000,000	75,000,000					3.000	3.019	MON	100,000	2,250,000	12/14/2020	12/15/2022
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC			4	1.B	13,271,890	108.8240	14,443,002	13,271,890	13,271,890					4.000	4.034	MON	23,594	530,876	04/30/2019	09/15/2033
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	20,409,526	100.4750	20,506,471	20,409,526	20,409,526					4.300	4.339	MON	41,443	890,446	08/21/2019	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,716,143	128.1800	2,199,752	1,716,143	1,716,143					4.550	4.593	MON	3,687	90,944	08/21/2019	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	65,568,235	100.0000	65,568,235	65,568,235	65,568,235					4.100	4.135	MON	126,947	2,725,636	01/29/2020	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC			4	1.F Z	1,603,751	100.2250	1,607,359	1,603,751	1,603,751					4.550	4.593	MON	3,446	73,781	01/29/2020	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	13,678,922	99.7500	13,644,725	13,678,922	13,678,922					4.000	4.033	MON	25,838	553,239	03/31/2020	12/15/2062
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	6,875,392	100.2250	6,890,862	6,875,392	6,875,392					4.200	4.237	MON	12,834	294,678	05/20/2020	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,282,398	100.0000	1,282,398	1,282,398	1,282,398					4.450	4.491	MON	2,695	57,702	03/31/2020	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	318,252	100.5000	319,843	318,252	318,252					4.650	4.695	MON	658	14,922	05/20/2020	12/15/2062
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC			1,4	2.B	47,152,705	115.5140	54,467,976	47,152,705	47,152,705					6.010	6.086	MON	125,950	2,833,878	10/15/2007	10/15/2027
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC			1,4	1.A Z	1,640,336	108.5210	1,780,109	1,640,336	1,640,336					4.700	4.732	MON	3,426	77,096	01/06/2012	01/15/2027
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A				1.F FE	11,858,585	97.7810	11,597,418	11,860,592	11,858,624		39			1.930	1.940	MON	6,994	64,858	08/11/2021	07/20/2048
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC			4	1.B	12,286,677	110.9280	13,629,365	12,286,677	12,286,677					3.643	3.671	MON	19,894	446,442	08/05/2015	10/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC			1,4	1.A Z	31,602,260	116.7540	36,896,903	31,602,260	31,602,260					4.230	4.267	MON	59,412	1,336,776	11/25/2013	11/15/2033
39949#-AA-6	GROUND LEASE TR-2016B-LAS COLI			4	1.F PL	49,000,000	126.1060	61,791,940	49,000,000	49,000,000					4.715	4.762	MON	102,682	2,310,350	11/29/2016	05/15/2052
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U				1.F PL	28,233,191	111.7000	31,536,474	28,233,191	28,233,191					4.210	4.247	MON	52,827	1,188,617	09/01/2017	08/15/2048
39952*-AA-4	GROUND LEASE TRUST A 2018C-M SR-SEC				1.C PL	65,000,000	122.4550	79,595,750	65,000,000	65,000,000					4.640	4.685	MON	134,044	3,016,000	07/10/2018	06/15/2053
39952@-AA-2	GROUND LEASE TRUST-2018E-TRIAN SR-SEC				2.A PL	25,000,000	132.1580	33,039,500	25,000,000	25,000,000					5.180	5.236	MON	57,556	1,295,000	11/29/2018	11/15/2054
40408L-AC-1	HASI SYB TRUST 2017-1				1.E PL	88,979,457	107.2300	95,423,741	88,989,780	88,980,449		580			3.860	3.880	MJSD	104,959	3,955,623	10/18/2017	09/20/2037
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A			4	2.B FE	658,208	101.7720	669,958	658,294	658,214		6			3.420	3.446	MON	1,376	22,514	09/04/2020	10/09/2039
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR-			4	1.C	9,869,685	109.5220	10,809,477	9,869,685	9,869,685					3.952	3.985	MON	17,337	390,080	04/04/2017	01/15/2038
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC			1,4	1.D Z	41,317,664	127.3610	52,622,590	41,317,664	41,317,664					6.840	6.938	MON	125,606	2,826,128	07/07/2011	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC			1,4	1.D Z	8,042,488	125.1170	10,062,519	8,042,488	8,042,488					6.400	6.486	MON	22,876	514,719	11/29/2010	06/15/2036
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A			4	2.B FE	5,811,300	104.6730	6,082,839	5,811,300	5,811,300					3.981	3.999	MJSD	7,069	230,705	11/13/2020	12/20/2050
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A				2.B FE	12,935,000	98.3430	12,720,602	12,935,000	12,935,000					2.865	2.874	MJSD	11,324	181,176	06/17/2021	06/20/2051
41810*-AA-2	HASI SYB TRUST 2015-1 SR				1.F FE	38,173,656	108.3680	41,368,027	38,173,656	38,173,656					4.283	4.306	JAJO	322,454	1,634,978	09/10/2015	10/20/2045
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC			1	1.F	17,431,245	109.8460	19,147,526	17,431,245	17,431,245					3.570	3.468	MON	1,729	674,164	09/03/2013	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC				1.F	13,647,169	108.0790	14,749,724	13,647,169	13,647,169					3.700	3.729	MON	1,403	492,472	04/30/2021	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC			1,4	1.G Z	27,716,117	105.4760	29,233,852	27,716,117	27,716,117					3.550	3.576	MON	2,733	983,922	05/01/2014	11/30/2034
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			1,4	1.C	55,651,465	111.1540	61,858,829	55,651,465	55,651,465					4.490	4.531	MON	208,229	2,498,751	02/20/2013	03/01/2038
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L				1.F Z	11,562,000	101.0620	11,684,737	11,562,000	11,562,000					4.000	4.033	MON	37,255	121,560	11/01/2021	07/15/2031
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.A FE	3,539,498	98.3400	3,480,750	3,539,513	3,539,492		(6)			2.240	2.250	MON	2,423	43,397	03/12/2021	09/20/2051
42770L-AA-1	HERO 2015-1A A SEQ			4	1.A FE	6,075,432	103.5680	6,295,045	6,078,180	6,077,058		130			3.840	3.874	MON	7,132	248,697	04/22/2015	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ			4	1.A FE	1,840,345	104.4280	1,923,147	1,841,598	1,840,888		28			3.990	3.994	MS	20,615	73,480	10/16/2014	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ			4	1.A FE	1,963,920	104.2620	2,047,800	1,964,096	1,959,217		291			4.050	4.122	MON	2,431	84,490	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ			4	1.A FE	2,083,141	103.3770	2,147,628	2,077,478	2,079,350		101			3.750	3.752	MON	2,380	78,379	07/27/2021	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ			4	1.A FE	2,273,072	102.4090	2,328,022	2,273,257	2,270,122		358			3.080	3.140	MON	2,139	74,427	09/15/2016	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ			4	1.A FE	3,802,404	102.3240	3,892,080	3,803,692	3,802,613		67			3.190	3.217	MON	3,708	128,508	11/30/2017	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ			4	1.A FE	1,007,148	102.4590	1,032,047	1,007,279	1,007,184		17			3.280	3.305	MON	1,010	34,951	07/26/2017	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ			4	1.A FE	3,146,730	103.3360	3,253,019	3,147,996	3,146,972		86			3.710	3.746	MON	3,569	123,271	04/21/2017	09/20/2047
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC			4	1.C	17,110,260	142.1530	24,322,748	17,110,260	17,110,260					5.820	5.898	MON	82,985	1,138,840	10/01/2021	05/01/2054
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC			1,4	1.F Z	50,113,161	140.7280	70,523,250	50,113,161	50,113,161					5.820	5.891	MON	243,049	2,916,586	09/20/2011	08/01/2041
42806M-AA-7	HERTZ VEHICLE FINANCING LLC SERIES 2021-1A CLASS A 144A				1.A FE	10,298,373	99.0130	10,198,380	10,300,000	10,298,599		227			1.210	1.218	MON	2,077	60,930	06/24/2021	12/26/2025
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A				1.A FE	38,494,006	98.4990	37,921,992	38,500,000	38,494,468		462			1.680	1.689	MON	10,780	316,213	06/24/2021	12/27/2027
42806M-AG-4	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS C 144A				2.B FE	8,497,623	99.2220	8,433,899	8,500,000	8,497,815		192			2.520	2.538	MON	3,570	104,720	06/24/2021	12/27/2027
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC				1.E PL	24,186,542	132.2200	31,979,446	24,186,542	24,186,542					4.918	4.969	MON	52,866	1,202,653	12/15/2021	01/15/2054
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A			4	1.F FE	1,609,961	105.1580	1,693,034	1,609,990	1,609,954		(4)			4.220	4.256	MON	1,132	67,942	06/02/2020	02/25/2039
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC			1,4	1.C	3,324,305	105.2060	3,462,741	3,291,391	3,306,208		(2,331)			3.880	3.755	MON	5,676	127,706	11/07/2013	01/15/2028
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC			1,4	1.C	15,410,227	109.3360	16,848,926	15,410,227	15,410,227					4.409	4.450	MON	56,624	679,483	11/30/2012	01/31/2029
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC				1.F	22,555,138	105.1280	23,711,765	22,555,138	22,555,138					3.370	3.394	MON	33,783	760,108	08/17/2020	10/15/2040
44040J-AB-4	HORZN SERIES 2019-2 CLASS B 144A			4	3.A FE	1,952,338	92.9710	1,815,145	1,952,381	1,952,322		(16)			4.458	4.498	MON	3,868	87,037	10/18/2019	11/15/2039
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC			1,4	1.A Z	339,516	101.1000	343,251	339,516	339,516					4.000	4.034	MON	604	13,581	11/27/2013	08/15/2022
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC			1	1.B	23,829,451	106.7170	25,430,076	23,829,451	23,829,451					3.750	3.779	MON	14,893	893,603	01/17/2013	01/25/2038
44509P-AA-6	HUMBOLDT AMERICAS LLC SR-UNSEC				1.F FE	50,000,000	100.5250	50,262,342	50,000,000	50,000,000					4.750	4.778	MJSD	105,556	2,328,819	12/22/2020	12/15/2025
44509P-AB-4	HUMBOLDT AMERICAS LLC				1.F FE	135,000,000	96.6130	130,427,550	135,000,000	135,000,000					4.250	4.250	JAJO	1,163,438		10/18/2021	10/15/2027
44972*-AB-8	ICON RECEIVABLES LP			4	1.G PL	101,000,000	99.2780	100,270,780	101,000,000	101,000,000					4.000	4.034	MON	101,000	1,417,105	07/23/2021	06/10/2027
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC			1,4	1.E Z	21,027,537	121.5840	25,566,121	21,027,537	21,027,537					5.050	5.103	MON	47,195	1,061,891	05/02/2014	06/15/2045
45109@-AA-1	ICONIC IP INTERESTS-LLC SR-UNSEC				2.A PL	27,000,000	112.4350	30,357,450	27,000,000	27,000,000					5.000	5.031	MJSD	75,000	1,680,000	12/06/2018	06/30/2028
45111@-AA-7	ICONIC ISSUER LLC A-2021-SR-SEC				1.F PL	24,400,000	99.8310	24,358,716	24,400,000	24,400,000					4.250	4.250	MN	89,297	723,019	03/19/2021	11/30/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
451118-AB-5	ICONIC ISSUER LLC B-2021-SR-SEC				2.B PL	5,600,000	99.8350	5,590,742	5,600,000	5,600,000					5.000	5.000	MN	24,111	195,222	03/19/2021	11/30/2051
451118-AC-3	ICONIC ISSUER LLC A-2-2021-2-SR-SEC				1.F PL	14,300,000	99.8310	14,275,833	14,300,000	14,300,000					4.250	4.250	MN	52,334	135,056	09/10/2021	11/30/2051
451118-AD-1	ICONIC ISSUER LLC B-2-2021-2-SR-SEC				2.B PL	3,300,000	99.8350	3,294,555	3,300,000	3,300,000					5.000	5.000	MN	14,208	36,667	09/10/2021	11/30/2051
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC				1.E PL	91,920,702	104.2670	95,842,958	91,920,702	91,920,702					3.410	3.434	MON	139,311	3,134,496	02/19/2020	07/15/2040
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A		4		1.F Z	138,967,208	108.5860	150,898,932	138,967,208	138,967,208					3.900	3.931	MON	255,931	5,419,720	04/30/2019	02/15/2077
46591U-AA-9	JCAP 2020-1-LLC SR-UNSEC		4		1.F PL	25,177,065	100.0000	25,177,065	25,177,065	25,177,065					4.250	4.288	MON	41,612	1,017,918	01/22/2021	08/06/2050
46591U-AB-7	JCAP 2020-1-LLC A-2-SR-UNSEC				1.F PL	7,600,000	100.0000	7,600,000	7,600,000	7,600,000					4.300	4.339	MON	8,170	243,155	05/10/2021	08/15/2050
46591U-AD-3	JCAP 2020-1-LLC				1.F PL	9,760,000	98.0110	9,565,856	9,760,000	9,760,000					4.050	4.084	MON	12,078	112,408	12/16/2021	08/15/2050
46616M-AA-8	HENDR 2010-3A A SEQ		4		1.A FE	501,763	103.2980	493,591	477,834	493,015		(2,577)			3.820	2.713	MON	811	18,253	10/03/2012	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB		4		1.A FE	950,707	107.0900	914,132	853,609	918,686		(10,704)			6.850	4.120	MON	2,599	58,472	10/03/2012	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ		4		1.A FE	6,946,592	115.5970	7,072,094	6,117,881	6,801,754		(30,708)			4.940	3.709	MON	13,432	302,223	12/17/2013	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ		4		1.A FE	9,524,198	111.2370	10,177,613	9,149,513	9,469,179		(14,465)			4.210	3.827	MON	17,120	385,194	12/17/2013	02/16/2065
46616V-AB-6	HENDR 2012-1A B SUB		4		2.B FE	3,199,351	122.5300	3,263,825	2,663,698	3,131,377		(20,161)			7.140	5.098	MON	8,453	190,188	05/02/2013	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB		4		2.A FE	1,314,266	120.4410	1,529,385	1,269,822	1,308,764		(1,298)			6.770	6.492	MON	3,821	85,967	10/25/2012	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ		4		1.A FE	12,445,672	105.8050	13,186,676	12,463,162	12,453,848		396			3.220	3.250	MON	17,836	401,314	06/11/2013	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB		4		1.G FE	5,336,605	116.5480	5,842,804	5,013,225	5,260,072		(10,250)			6.170	5.627	MON	13,747	309,316	01/23/2015	09/15/2067
46617F-AA-2	HENDR 2013-1A A SEQ		4		1.A FE	55,395,111	104.5430	57,952,093	55,433,585	55,422,826		394			3.220	3.243	MON	84,290	1,784,961	01/02/2020	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ		4		1.A FE	18,814,379	112.1310	21,101,662	18,818,797	18,820,543		(88)			4.210	4.246	MON	35,212	792,271	07/23/2013	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB		4		2.A FE	8,126,296	114.9220	8,965,000	7,800,950	8,083,566		(11,881)			5.680	5.298	MON	19,693	443,094	01/23/2015	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ		4		1.A FE	875,833	110.8100	937,268	845,832	872,082		(1,158)			4.080	3.755	MON	1,534	34,510	09/12/2014	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB		4		2.B FE	15,195,354	113.2820	15,076,976	13,309,192	14,738,226		(62,130)			5.540	4.352	MON	32,770	737,329	01/23/2015	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ		4		1.A FE	1,712,456	109.3910	1,824,101	1,667,511	1,705,233		(1,527)			3.960	3.744	MON	2,935	66,033	09/12/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB		4		2.A FE	9,218,220	109.1620	9,611,207	8,804,498	9,169,675		(14,604)			4.940	4.518	MON	19,331	434,942	06/16/2016	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ		4		1.A FE	7,518,480	107.8980	8,124,170	7,529,513	7,519,777		322			3.610	3.650	MON	12,081	271,815	12/15/2016	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB		4		2.C FE	15,601,404	107.0790	16,230,377	15,157,329	15,536,980		(12,762)			4.480	4.269	MON	30,180	679,048	06/14/2016	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ		4		1.A FE	15,435,950	107.6950	16,631,200	15,442,890	15,437,493		190			3.500	3.529	MON	24,022	540,501	11/18/2014	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB		4		2.C FE	6,305,399	107.0460	6,751,241	6,306,885	6,305,639		41			4.400	4.443	MON	12,333	277,503	11/18/2014	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ		4		1.A FE	18,913,910	105.9850	20,510,559	19,352,362	18,962,898		13,815			3.260	3.482	MON	28,039	630,887	06/03/2015	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB		4		2.B FE	8,463,854	106.0330	8,982,254	8,471,187	8,464,297		233			4.250	4.296	MON	16,001	360,025	03/25/2015	09/17/2074
466365-AA-1	JACK 2019-1A A2I SEQ		4		2.B FE	19,265,232	100.4860	19,376,041	19,282,290	19,273,158		4,863			3.982	4.055	FMAN	76,782	767,821	04/16/2020	08/25/2049
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A		4		2.B FE	1,009,368	103.7980	1,127,036	1,085,795	1,027,077		11,101			4.476	6.976	FMAN	4,860	48,600	05/15/2020	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A		4		2.B FE	621,474	106.2810	715,182	672,915	629,424		4,867			4.970	6.895	FMAN	3,344	33,444	04/16/2020	08/25/2049
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A		4		1.F PL	76,257,559	102.5220	78,180,775	76,257,559	76,257,559					3.700	3.728	MON	125,401	2,821,637	01/23/2020	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A		4		1.F FE	75,491,115	97.2620	73,424,168	75,491,115	75,491,115					3.700	3.729	MON	124,141	2,793,171	05/28/2020	06/15/2086
46665#-AA-3	JGW IX LLC SERIES 2018-A				1.G Z	7,003,512	110.1170	8,929,811	8,109,384	7,184,579		48,612			4.050	5.868	MON	14,597	310,895	01/24/2020	08/31/2036
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C		4		1.G Z	63,959,216	106.9760	68,421,011	63,959,216	63,959,216					3.700	3.729	MON	105,177	1,938,878	06/30/2021	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A				1.F PL	25,531,915	106.6440	27,228,256	25,531,915	25,531,915					4.500	4.500	MON	51,064	2,341,335	05/31/2019	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E		4		1.F PL	21,087,853	106.6910	22,500,360	21,089,276	21,088,192		89			4.500	4.543	MON	42,179	945,180	01/24/2020	09/15/2043
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC		4		1.B	46,656,478	117.7960	53,335,002	45,277,430	46,181,421		(63,264)			3.745	3.462	MON	75,362	1,695,640	12/16/2013	11/15/2033
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC				1.D	40,357,498	125.8360	50,334,400	40,000,000	40,346,041		(6,115)			3.600	3.580	MON	64,000	1,440,000	02/10/2020	09/15/2052
476681-AB-7	JERSEY MIKES FUNDING LLC SERIES 2021-1A CLASS A2I 144A		4		2.B FE	7,280,000	100.1070	7,287,758	7,280,000	7,280,000					2.891	2.901	FMAN	12,862		12/06/2021	02/15/2052
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC		1		1.C FE	62,588,886	121.5210	75,786,591	62,365,248	62,536,267		(6,909)			4.626	4.596	JJ	1,330,313	2,885,016	01/13/2014	01/15/2042
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC		4		1.C PL	31,500,850	105.1970	33,137,949	31,500,850	31,500,850					4.000	4.033	MON	80,502	1,218,554	11/08/2021	01/08/2055
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC		4		1.D PL	22,290,225	105.3610	23,485,204	22,290,225	22,290,225					4.025	4.059	MON	57,320	897,181	08/17/2020	01/08/2055
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC		4		1.C PL	56,726,781	105.4700	59,829,736	56,726,781	56,726,781					4.050	4.084	MON	146,781	2,090,513	05/08/2021	01/08/2055
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC		4		4. Z		0.0000								4.050	0.000	MON			12/08/2020	01/08/2055
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC		4		1.B	84,377,548	112.5350	94,954,274	84,377,548	84,377,548					3.730	3.759	MON	139,879	2,581,641	08/16/2021	02/15/2042
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC				2.B PL	150,000,000	108.0590	162,088,500	150,000,000	150,000,000					3.900	3.932	MON	32,500	5,850,000	01/15/2020	01/14/2027
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC		4		1. PL		0.0000								4.100	0.000	MON			11/15/2020	11/15/2047
50543L-AA-0	LAFL 2016-1A A1 SEQ		4		2.A FE	3,447,110	97.7270	3,435,427	3,515,316	3,487,386		13,035			4.300	5.136	MON	6,718	151,159	12/08/2016	01/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50547V-AA-4	LAC FUNDING LLC				2.C PL	87,399,662	100.3900	87,740,542	87,399,662	87,399,662					5.250	5.284	JAJO	968,680	2,798,564	03/05/2021	12/31/2035
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC			1,4	1.A Z	6,195,277	110.4430	6,842,250	6,195,277	6,195,277					3.700	3.729	MON	10,188	229,225	08/06/2013	05/15/2033
52204P-AW-9	LIFT 1A D2 SUB			4	6. *		0.0100	457	4,565,699						8.000	0.000	MON			06/30/2006	07/15/2031
52210#-AA-1	PHILLY SR-UNSEC			4	1.E PL	25,499,992	103.0720	26,283,351	25,499,992	25,499,992					3.967	4.000	MON	44,959	991,748	09/19/2019	09/15/2052
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC			1	2.C PL	2,444,508	108.1520	2,643,784	2,444,508	2,444,508					5.500	5.564	MON	373	134,448	06/27/2003	06/30/2025
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC				2.C		0.0000								7.560	0.000	MON		1,044	12/31/2015	06/08/2021
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC			1	2.B	1,577,729	105.9410	1,517,432	1,432,337	1,446,049		(11,783)			7.060	6.136	MON	5,899	100,861	08/02/2004	01/10/2023
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC			4	1.C	5,379,948	112.4660	6,050,613	5,379,948	5,379,948					7.190	7.299	MON	22,564	386,818	10/01/2002	12/10/2026
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	2.B	5,255,621	110.3850	5,801,418	5,255,621	5,255,621					6.400	6.486	MON	28,030	336,360	03/31/2003	01/01/2028
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			1,4	2.B Z	41,324	100.1770	38,668	38,600	38,609		(32)			7.000	6.321	MON	120	2,712	07/02/2003	01/15/2022
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	2.B	1,434,069	111.5800	1,600,135	1,434,069	1,434,069					6.370	6.455	MON	7,613	91,350	09/24/2003	10/01/2028
52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.C FE	13,997,465	98.8990	13,845,903	14,000,000	13,997,673		209			1.900	1.910	MON	8,128	152,211	05/19/2021	11/20/2031
52607M-AC-3	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS C 144A				2.C FE	1,999,438	101.6240	2,032,485	2,000,000	1,999,470		32			3.410	3.438	MON	2,084	39,026	05/19/2021	11/20/2031
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC			1,4	2.B Z	2,529,466	120.9380	3,059,086	2,529,466	2,529,466					6.850	6.949	MON	7,701	173,268	04/07/2010	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC			1,4	2.B	3,569,631	124.3820	4,439,979	3,569,631	3,569,631					7.050	7.154	MON	11,185	251,659	04/07/2010	05/15/2034
54627R-AD-2	LCDA 2010-ELL A4 SEQ			4	1.A FE	21,455,017	101.1170	21,771,538	21,531,066	21,524,439		9,640			3.960	4.043	FA	355,263	852,630	04/27/2011	08/01/2024
54627R-AG-5	LCDA 2010-EGSL A3 SEQ			4	1.A FE	7,698,933	101.1300	7,821,435	7,734,053	7,730,478		4,972			3.990	4.122	FA	128,579	308,589	04/27/2011	08/01/2024
54929L-AA-6	LUCANIA FUNDING, LLC				1.G PL	135,000,000	100.0440	135,059,683	135,000,000	135,000,000					4.200	4.222	JAJO	693,000		11/19/2021	06/30/2038
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A				1.F FE	8,412,848	98.9910	8,328,232	8,413,125	8,412,830		(18)			2.521	2.534	MON	9,426	104,869	06/08/2021	06/15/2046
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A				3.B FE	1,392,857	98.7780	1,375,876	1,392,900	1,392,844		(13)			5.437	5.498	MON	3,366	37,445	06/08/2021	06/15/2046
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A			4	1.G FE	7,780,422	97.8330	7,612,079	7,780,676	7,780,384		(32)			3.474	3.499	MON	12,013	270,301	10/04/2019	10/15/2039
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC				2.C Z	54,666,403	119.9850	65,591,484	54,666,403	54,666,403					5.060	5.060	JD	122,939	2,766,120	04/28/2016	06/15/2047
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC				1.D	31,090,956	121.1940	37,312,983	30,787,814	31,060,613		(7,179)			4.740	4.705	MON	64,860	1,459,342	07/17/2018	01/15/2050
56081#-AT-7	INOVALON HOLDINGS INC 13-SR-SEC			1	1.F FE	32,000,000	108.8320	34,826,240	32,000,000	32,000,000					4.190	4.190	JD	78,213	1,340,800	09/10/2013	12/10/2025
56081#-BD-1	INOVALON HOLDINGS INC SR				1.F FE	15,000,000	108.2210	16,233,150	15,000,000	15,000,000					3.750	3.750	JD	32,813	562,500	08/25/2015	12/10/2030
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC			1,4	3.B	23,991,972	112.1660	26,910,836	23,991,972	23,991,972					7.003	7.106	MON	98,009	1,680,158	03/12/2008	12/10/2028
57878#-AA-3	MAYZURE-LLC SR-UNSEC				2.C PL	36,511,389	106.8980	39,029,945	36,511,389	36,511,389					5.160	5.216	MON	57,566	1,883,988	03/20/2019	09/20/2026
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1				1.F PL	94,050,000	101.6700	96,586,484	95,000,000	94,082,641		32,641			4.250	4.338	JJ	2,041,181		06/29/2021	07/31/2051
58554*-AB-4	MELODY U.S. BUYER LLC CLASS B				2.B PL	29,850,000	102.0530	30,615,900	30,000,000	29,848,847		(1,153)			5.000	5.040	JJ	387,500		09/28/2021	07/31/2051
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC			1	2.B FE	5,997,704	105.0370	6,299,809	5,997,704	5,997,704					6.720	6.720	JJ	201,523	403,046	12/18/2003	07/01/2023
59010R-AA-2	MRLN 2016-1 A STEP SEQ			4	3.A FE	9,441,367	90.6880	8,904,568	9,818,908	9,646,311		71,032			4.500	6.136	MON	19,638	441,851	12/21/2016	12/15/2032
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC			1,4	1.A Z	22,976,426	114.2010	26,239,309	22,976,426	22,976,426					4.500	4.542	MON	45,953	1,033,939	08/30/2011	08/15/2031
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A				1.F FE	494,684	104.7860	481,077	459,104	493,669		(1,015)			3.690	2.485	MON	518	7,059	07/21/2021	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A				1.F FE	3,048,735	107.4420	2,966,893	2,761,379	3,036,959		(11,776)			4.340	2.673	MON	3,662	49,935	07/21/2021	03/20/2043
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC			2,4	1.B	33,928,572	111.0230	37,668,519	33,928,572	33,928,572					3.500	3.526	MON	52,778	1,179,018	08/05/2016	04/15/2036
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1				2.B PL	88,817,269	98.4410	87,432,663	88,817,269	88,817,269					3.750	3.749	JJ	1,554,302		07/13/2021	01/20/2032
61171#-AA-9	MONSANTO LEASE-BKD PT TR			4	2.B	93,290,483	112.5800	105,026,426	93,290,483	93,290,483					4.609	4.653	MON	191,100	4,299,758	05/17/2017	10/15/2038
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR			4	1.B	12,282,167	113.8870	13,987,792	12,282,167	12,282,167					3.905	3.937	MON	21,316	478,798	08/05/2015	06/15/2035
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC			1	2.C PL	1,811,393	107.5750	1,948,606	1,811,393	1,811,393					5.500	5.564	MON	277	99,627	06/27/2003	06/30/2025
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A				6. *	3,430,536	66.0000	3,329,638	5,044,906	3,329,638	(210,444)	109,546			0.000	18.126	MON			07/01/2021	09/20/2040
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A				1.F FE	688,374	106.9510	669,291	625,794	685,506		(2,867)			4.370	2.344	MON	836	11,395	07/21/2021	12/21/2043
61946G-AA-1	MSAIC 2017-2A A SEQ			4	1.F FE	6,306,011	103.9960	6,558,829	6,306,825	6,306,191		69			3.820	3.853	MON	7,361	240,921	10/17/2017	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A			4	1.F FE	5,573,576	103.1310	5,749,335	5,574,779	5,573,692		82			3.100	3.124	MON	5,281	172,818	06/12/2020	04/20/2046
61946N-AC-2	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS 144A			4	2.B FE	363,383	101.1550	367,635	363,437	363,409		17			4.470	4.517	MON	496	16,246	06/12/2020	04/20/2046
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A				1.D FE	8,752,561	97.0990	8,525,654	8,780,345	8,753,443		881			1.640	1.695	MON	4,400	69,999	06/15/2021	04/22/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A																				
61946T-AA-3					1.D FE	10,082,187	96.7680	9,902,495	10,233,270	10,083,904		1,717			1.440	1.682	MON	4,503	33,156	09/17/2021	06/20/2052
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC				1.G	117,992,950	101.1860	119,392,346	117,992,950	117,992,950					3.720	3.749	MON	195,082	4,384,587	12/15/2021	01/15/2051
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC			1,4	1.D Z	49,546,013	116.4530	57,697,818	49,546,013	49,546,013					5.610	5.676	MON	123,535	2,779,531	07/08/2010	10/15/2031
62757@-AA-1	MUSICAPITAL, LLC				1.F PL	29,000,000	101.4320	29,415,165	29,000,000	29,000,000					4.250	4.250	JJ	143,792		11/19/2021	01/31/2052
62757@-AB-9	MUSICAPITAL, LLC				2.B PL	8,000,000	101.3940	8,111,520	8,000,000	8,000,000					5.000	5.000	JJ	46,667		11/19/2021	01/31/2052
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A				2.C FE	12,967,500	99.4610	12,897,540	12,967,500	12,967,500					2.989	2.999	JAJO	65,676	96,900	07/16/2021	07/30/2051
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC				1.G	85,184,780	113.4890	96,675,355	85,184,780	85,184,780					4.238	4.275	MON	20,056	3,660,089	05/01/2017	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A				1.G	14,091,538	107.2020	15,106,410	14,091,538	14,091,538					3.821	3.852	MON	1,496	538,438	08/10/2017	01/31/2038
62883*-AA-0	NATF AMERICA LLC SR-UNSEC				1.C FE	112,500,000	102.2880	115,074,505	112,500,000	112,500,000					4.250	4.272	MJSD	212,500	4,781,250	03/06/2020	03/15/2025
62883*-AB-8	NATF AMERICA LLC SR-UNSEC				1.C FE	25,000,000	110.4130	27,603,250	25,000,000	25,000,000					5.000	5.032	MJSD	55,556	1,250,000	04/08/2020	04/15/2025
62883*-AC-6	NATF AMERICA LLC SR-UNSEC			4	1.C FE	62,500,000	101.8310	63,644,252	62,500,000	62,500,000					4.250	4.272	MJSD	118,056	2,656,250	09/30/2020	09/30/2025
62883*-AD-4	NATF AMERICA LLC SR-UNSEC				1.C PL	127,000,000	101.2710	128,613,981	127,000,000	127,000,000					4.250	4.272	MJSD	239,889	3,688,292	04/15/2021	03/31/2028
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC				2.C PL	63,715,936	107.5180	68,506,100	63,715,936	63,715,936					3.770	3.800	MON	140,122	2,402,069	02/13/2015	03/10/2045
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR			1	1.E FE	8,814,511	104.4490	9,206,669	8,814,511	8,814,511					5.600	5.601	AO	104,207	493,613	02/25/2008	03/31/2024
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC			1,4	1.F Z	21,825,475	105.0610	22,930,062	21,825,475	21,825,475					4.510	4.553	MON	43,748	984,329	08/16/2013	08/15/2038
637432-MS-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	8,572,453	112.7960	9,711,702	8,610,000	8,585,462		1,728			4.023	4.055	MN	57,730	346,380	06/10/2013	11/01/2032
64034Y-AC-5	NELNET STUDENT LOAN TRUST SERIES 2021-DA CLASS B 144A				1.C FE	14,997,188	100.7850	15,117,804	15,000,000	14,997,265		78			2.900	2.920	MON	13,292	64,042	10/21/2021	04/20/2062
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL			4	1.E	21,196,932	107.6330	22,814,894	21,196,932	21,196,932					3.750	3.780	MON	57,408	794,885	08/30/2018	02/05/2034
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC			4	1.B	75,000,000	118.4030	88,802,250	75,000,000	75,000,000					4.430	4.471	MON	147,667	3,322,500	06/21/2019	06/15/2052
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC				1.D	7,714,253	102.8810	7,761,752	7,544,398	7,556,319		(9,698)			6.082	5.883	MON	20,393	458,850	03/30/2005	05/15/2023
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			1,4	1.B	11,541,556	115.7500	13,359,351	11,541,556	11,541,556					5.760	5.830	MON	5,540	664,794	06/28/2010	06/28/2030
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC				1.G PL	47,180,734	91.6193	43,226,675	47,180,734	47,180,734					4.459	4.500	MON	163,628	2,103,916	01/28/2020	02/03/2032
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC				4.B PL	12,688,327	92.2900	11,710,116	12,688,327	12,688,327					9.799	10.001	MON	96,703	1,250,022	01/28/2020	02/03/2032
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC			1	1.G	18,001,600	109.5340	19,717,873	18,001,600	18,001,600					4.200	4.200	MN	126,011	756,067	10/08/2014	05/01/2030
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			1,4	1.D Z	30,502,563	110.2420	33,626,635	30,502,563	30,502,563					4.930	4.981	MON	66,835	1,503,776	10/29/2010	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC			1,4	1.E Z	3,512,735	108.7610	3,820,485	3,512,735	3,512,735					4.690	4.736	MON	7,322	164,747	12/31/2014	10/15/2030
67088C-AA-5	OMX TIMBER FIN INV LLC SECURED				6. *	0.8500		170,000	20,000,000						5.540	953.056	JD		118,061	09/30/2008	01/28/2022
67090U-AB-9	THOR 2018 A SEQ			4	1.G PL	10,257,639	102.5290	10,519,493	10,260,046	10,258,565		252			4.160	4.202	MON	26,083	426,818	05/23/2018	02/09/2030
67090U-AD-5	THOR 2018 C SUB			4	3.C PL	5,655,672	100.0860	5,867,997	5,862,932	5,727,331		22,713			4.250	5.188	MON	15,227	249,175	04/17/2019	02/09/2030
67100*-AA-6	(OMNI LIHTC) ONY FUNDING, LLC				1.F FE	191,800,000	101.8850	195,415,441	191,800,000	191,800,000					4.200	4.222	JAJO	1,745,380	6,108,830	01/14/2021	12/31/2037
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A			4	1.A FE	4,991,053	100.1560	5,000,652	4,992,863	4,991,050		(3)			2.380	2.394	MON	3,631	3,631	11/19/2021	11/20/2051
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			1	1.E PL	18,590,698	109.0710	20,277,060	18,590,698	18,590,698					4.000	4.033	MON	33,050	743,628	05/07/2013	02/15/2041
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC			4	1.G	13,395,680	109.5900	14,680,326	13,395,680	13,395,680					6.950	7.051	MON	54,308	912,228	01/07/1999	01/10/2024
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-2A CLASS A 144A			4	1.A FE	12,498,933	99.3460	12,418,229	12,500,000	12,499,093		123			1.750	1.757	MON	10,330	218,750	08/13/2020	09/14/2035
68279@-AB-5	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A			4	1.A FE	21,498,362	102.2610	21,986,061	21,500,000	21,498,717		262			3.840	3.872	MON	38,987	825,600	04/24/2020	05/14/2032
68377B-AC-1	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC			1	1.B	70,802,714	111.0440	78,622,166	70,802,714	70,802,714					4.700	4.746	MON	147,899	3,327,728	10/08/2010	04/15/2030
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A				2.C FE	1,999,762	100.7070	2,014,132	2,000,000	1,999,813		51			3.440	3.467	MON	4,396	51,600	03/02/2021	03/08/2028
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A				1.F FE	14,998,478	99.3640	14,904,531	15,000,000	14,998,653		175			1.470	1.476	MON	14,088	128,013	04/28/2021	05/08/2031
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A				2.C FE	1,774,994	100.0950	1,776,684	1,775,000	1,774,980		(14)			3.650	3.677	MON	4,139	37,613	04/28/2021	05/08/2031
68622#-AA-9	ORGILL INC SR SEC NOTE			4	2.C	34,279,029	101.3750	34,750,365	34,279,029	34,279,029					3.800	3.831	MON	3,618	1,302,603	10/04/2019	10/31/2039
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC			1,4	2.B Z	3,638,610	123.9810	4,511,155	3,638,586	3,638,586		(1)			6.870	6.969	MON	9,027	231,022	05/18/2010	12/18/2034
69363P-AC-4	PSNH 2018-1 A3 SEQ			4	1.A FE	49,998,705	112.9860	56,492,775	50,000,000	50,002,115		(367)			3.814	3.813	FA	794,583	1,907,000	05/01/2018	02/01/2035
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC				2.B	20,241,321	125.6020	25,423,504	20,241,321	20,241,321					6.731	6.826	MON	60,553	1,362,425	10/30/2003	12/15/2028
69398#-AA-9	PACEWELL 2-LLC			4	1.C Z	18,128,350	127.9320	23,191,961	18,128,350	18,128,350					4.040	4.040	MN	103,755	732,385	09/22/2017	09/22/2048
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC			4	1.C Z	14,502,680	101.6710	14,745,020	14,502,680	14,502,680					4.040	4.040	MN	83,004	585,908	12/15/2017	09/22/2048
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC			4	1.C Z	7,251,340	102.5420	7,435,669	7,251,340	7,251,340					4.220	4.220	MN	43,351	306,007	05/31/2018	09/22/2048
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC			4	1.C Z	14,502,680	102.9290	14,927,463	14,502,680	14,502,680					4.300	4.300	MN	88,345	623,615	07/11/2018	09/22/2048
69410*-AA-7	PACEWELL 3-LLC SR-SEC				1.E	18,680,203	103.9970	19,426,851	18,680,203	18,680,203					4.690	4.652	MN	124,114	885,368	01/31/2019	05/10/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC				1.E	18,680,203	104.4120	19,504,374	18,680,203	18,680,203					4.750	4.750	MN	125,702	2,286,338	05/15/2019	05/10/2050
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC				1.G Z	14,010,153	104.8280	14,686,563	14,010,153	14,010,153					4.810	4.810	MN	95,468	1,498,352	08/29/2019	05/10/2050
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC				1.G Z	14,010,153	101.2970	14,191,864	14,010,153	14,010,153					4.300	4.276	MN	85,345	1,257,810	10/15/2019	05/10/2050
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC				1.E	18,680,203	101.6430	18,987,119	18,680,203	18,680,203					4.350	4.321	MN	115,117	1,530,297	12/30/2019	05/10/2050
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC				1.E PL	47,047,427	99.9120	47,006,025	47,047,427	47,047,427					4.100	4.100	MN	273,267	964,472	09/30/2020	05/01/2051
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC				1.E PL	50,000,000	100.2580	50,129,000	50,000,000	50,000,000					4.150	4.150	JD	121,042	1,032,033	12/10/2021	05/01/2051
69410*-AN-9	PACEWELL 3, LLC A-10-SR-UNSEC			4	1.E	20,100,000	99.2200	19,943,135	20,100,000	20,100,000					4.000	4.000	MN	205,467		09/29/2021	05/01/2051
69415@-AA-0	PH ONSHORE IM				2.B PL	18,050,000	109.3600	19,739,480	18,050,000	18,050,000					5.000	5.001	JJ	416,153	902,500	10/08/2019	07/15/2039
69416*-AA-1	PH OFFSHORE IM				2.B PL	13,350,000	114.2250	15,249,038	13,350,000	13,350,000					5.000	5.001	JJ	307,792	667,500	10/08/2019	07/15/2039
69416@-AA-9	PH ONSHORE GP				2.B PL	10,550,000	114.1330	12,041,032	10,550,000	10,550,000					5.000	5.001	JJ	243,236	527,500	10/08/2019	07/15/2039
69417#-AA-6	PH OFFSHORE GP				2.B PL	8,050,000	120.0340	9,662,737	8,050,000	8,050,000					5.000	5.000	JJ	185,597	402,500	10/08/2019	07/15/2039
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC				1.F PL	9,374,288	100.0750	9,381,319	9,374,288	9,374,288					4.350	4.350	FA	154,051	406,814	07/23/2020	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC			4	1.F PL	3,768,677	100.1750	3,775,272	3,768,677	3,768,677					4.400	4.400	FA	62,183	135,028	10/23/2020	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC				1.F PL	41,107,797	100.0000	41,107,797	41,107,797	41,107,797					4.300	4.300	FA	662,863	653,665	06/28/2021	12/15/2051
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC				1.F Z	40,188,245	100.6010	40,429,776	40,188,245	40,188,245					4.350	4.328	FA	655,571	11,911	12/17/2021	12/15/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC			4	1.F PL	18,588,140	99.8000	18,550,964	18,588,140	18,588,140					4.350	4.350	JD	35,937	918,523	12/15/2021	06/30/2053
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC				1.F PL	17,173,000	99.8250	17,142,947	17,173,000	17,173,000					4.400	4.400	JD	33,583	637,990	12/15/2021	06/30/2053
69421*-AC-0	PACE EQUITY 2020-1				1.F PL	24,125,715	98.5220	23,769,137	24,125,715	24,125,715					4.450	4.450	JD	47,715	538,030	06/25/2021	06/30/2053
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC			4	1.F Z	28,062,000	98.4980	27,640,559	28,062,000	28,062,000					4.100	4.100	JD	51,135	236,500	12/08/2021	06/30/2053
70017W-AE-3	PAIA 2019 1A A2B MEZ CDO-CF-CLO-HY			4	1.C FE	20,000,000	100.2650	20,053,000	20,000,000	20,000,000					4.440	4.465	FMAN	113,467	885,533	04/23/2019	05/15/2032
70337U-10-0	PATRNL 5.775 05/23/20				3.C FE	4,915,327	99.4000	5,125,247	5,156,184	5,156,184		2,985			5.775	6.718	MON		272,955	05/06/2011	12/23/2063
70337Y-10-2	PATRNL 5.8594 01/10/20				1.F FE	16,151,035	102.1500	16,392,010	16,047,000	16,137,984		(827)			5.859	5.892	MON	54,848	940,258	10/13/2010	07/10/2058
70338A-10-3	PATRNL 5.646 08/17/20				1.F FE	12,412,197	101.8000	13,121,646	12,889,633	12,903,081		(57,620)			5.646	5.429	MON	28,301	550,173	03/01/2021	05/17/2022
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC			1	2.A	7,313,315	108.0360	7,901,013	7,313,315	7,313,315					5.270	5.328	MON	17,129	385,412	03/15/2006	08/15/2027
70556J-AE-9	PALS 1999-1A D1 SUB			4	6. *	0.0100	0.0100	500	5,000,000						5.878	0.000	MON			12/31/2003	03/25/2029
70556M-AC-6	PALS 2000-1 B1 SUB			4	6. *	0.0100	0.0100	1,957	19,569,223						8.080	0.000	MON			12/31/2003	03/25/2030
70556M-AD-4	PALS 2000-1 C1 SUB			4	6. *	0.0100	0.0100	4,110	41,095,368						7.830	0.000	MON			03/31/2003	03/25/2030
70556M-AE-2	PALS 2000-1 D1 SUB			4	6. *	0.0100	0.0100	1,957	19,569,223						8.420	0.000	MON			03/31/2004	03/25/2030
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC				1.F PL	15,388,918	108.6950	17,046,387	15,682,771	15,442,720		7,795			5.279	5.442	MN		827,841	12/13/2018	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB				1.C Z	0.0000									7.250	0.000	MJSD			12/31/2020	11/01/2043
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB				2.B PL	700,492	123.8390	727,048	587,091	699,403		(1,184)			7.250	5.241	MJSD	118	50,747	12/31/2021	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC				1.C PL	28,818,612	105.0300	29,189,246	27,791,341	28,722,915		(21,989)			5.095	4.713	MJSD	3,933	1,394,221	09/12/2019	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			4	1.C PL	107,129,113	98.2380	101,385,973	103,204,435	106,832,037		(169,122)			3.948	3.631	MJSD	11,318	4,208,099	07/08/2020	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB				1.C Z	0.0000									7.250	0.000	MJSD			12/31/2020	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB				2.B PL	863,740	122.2420	859,860	703,408	861,270		(2,449)			7.250	5.354	MJSD	142	61,786	12/31/2021	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB				1.C Z	0.0000									5.500	0.000	MJSD			12/31/2020	11/15/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB				2.B PL	1,491,419	103.5980	1,468,406	1,417,408	1,489,940		(1,358)			5.500	5.086	MJSD	217	94,587	12/31/2021	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB				1.C Z	0.0000									5.250	0.000	MJSD			12/31/2020	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB				2.B PL	860,058	100.9350	854,071	846,160	859,658		(290)			5.250	5.141	MJSD	123	44,854	12/31/2021	11/15/2051
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB				1.C Z	0.0000									4.248	0.000	MJSD			12/31/2020	11/15/2047
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB				1.F Z	42,961,560	98.1590	40,698,515	41,461,828	42,917,256		(43,205)			4.248	3.946	MJSD	4,893	1,779,201	12/31/2021	11/15/2047
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB				1.C PL	59,413,942	96.0450	55,694,090	57,987,496	59,396,227		(17,715)			4.078	3.903	MJSD	6,569	1,431,872	05/21/2021	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB				2.B PL	1,183,418	98.2790	1,163,052	1,183,418	1,183,418					5.115	5.124	MJSD	332	36,278	05/21/2021	09/02/2052
71680@-AS-5	PETROS PACE FINANCE 2020-1 SUB SERIES B				1.F PL	30,557,836	96.6160	29,030,245	30,047,036	30,544,843		(12,993)			4.226	4.072	MS	423,223	343,012	05/21/2021	03/01/2048
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB				1.C PL	15,299,167	94.6440	13,973,424	14,764,188	15,294,073		(5,094)			4.189	3.988	JAJO	104,797	109,942	07/29/2021	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	302,283	95.8570	288,827	301,310	302,221		(63)			5.108	5.111	FMAN	1,325		07/23/2021	03/31/2048
71680@-AX-4	PETORS PACE FINANCIAL 2020 SUB				1.F Z	7,182,000	96.7550	6,772,850	7,000,000	7,178,887		(3,113)			4.350	4.155	JD	25,375		07/30/2021	12/01/2051
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB				2.B Z	26,169,165	97.4040	24,548,140	25,202,394	26,158,049		(11,117)			4.214	3.903	JAJO	179,955		10/29/2021	06/30/2048
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB				2.B Z	515,877	97.0280	499,049	514,335	515,783		(94)			5.106	5.111	JAJO	4,450		10/29/2021	06/30/2048
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC				1.F PL	15,639,474	108.4190	16,398,609	15,125,217	15,580,867		(19,535)			5.156	4.793	JD	23,829	779,804	12/20/2018	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1. PL	0.0000									4.343	0.000	OCT			10/01/2020	10/01/2045
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F PL	21,588,081	96.4890	20,562,807	21,311,038	21,553,767		(8,170)			4.343	4.186	OCT	233,286	925,714	07/03/2019	10/01/2045
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC			2,4	1.C	17,442,335	115.5830	20,160,374	17,442,335	17,442,335					4.670	4.716	MON	36,203	814,557	08/17/2015	08/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72353P-AA-4	PION 2019-1 A SEQ			4	2.B FE	7,232,446	98.9500	7,156,575	7,232,488	7,232,464		3			3.967	4.000	MON	12,752	286,913	05/23/2019	06/15/2044
72703P-AB-9	PLNT 2018-1A A2II SEQ			4	2.C FE	23,487,160	102.1590	24,074,057	23,565,398	23,502,681		15,521			4.666	4.838	MJSD	79,413	1,099,561	07/19/2018	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A			4	2.C FE	35,701,792	102.7800	40,289,878	39,200,000	35,701,792					3.858	6.061	MJSD	109,224	1,512,336	11/20/2019	12/05/2049
73940#-AA-4	SR-UNSEC SR-UNSEC				1.F PL	27,500,000	99.4710	27,354,525	27,500,000	27,500,000					4.125	4.125	MON	50,417	47,266	11/30/2021	11/15/2031
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC				2.B PL	105,000,000	99.0160	103,966,800	105,000,000	105,000,000					5.807	5.878	MON	186,308	1,016,225	07/29/2021	12/20/2036
74101#-AC-3	PRESIDIO FINANCE LLC				3.C PL	17,500,000	98.9450	17,315,375	17,500,000	17,500,000					10.762	11.006	MON	151,714	580,700	07/29/2021	12/20/2036
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC				1.D	63,220,893	112.9970	71,437,713	63,220,893	63,220,893					4.034	4.068	MON	113,348	2,550,331	12/17/2018	11/15/2039
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC				1.D	76,384,251	114.3340	87,333,169	76,384,251	76,384,251					4.067	4.102	MON	181,215	3,106,547	03/11/2019	07/10/2040
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A				1.C FE	14,499,413	99.5110	14,429,023	14,500,000	14,499,523		110			1.570	1.576	MON	10,118	152,399	04/07/2021	10/15/2025
74615J-AD-2	PURCHASING POWER FUNDING SERIES 2021-A CLASS D 144A				3.C FE	999,775	100.0700	1,000,704	1,000,000	999,830		55			4.370	4.419	MON	1,942	29,255	04/07/2021	10/15/2025
746245-A*-0	PUREWEST FUNDING LLC				2.A FE	140,000,000	99.0050	138,606,854	140,000,000	140,000,000					4.827	4.876	MON	206,488	581,922	11/19/2021	12/19/2036
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC			1	2.C PL	6,794,745	110.1650	7,485,431	6,794,745	6,794,745					5.655	5.722	MON	22,414	384,243	07/06/2004	04/10/2026
74955D-AB-7	RGS AEGCO FUNDING CORP SECURED				2.A FE	562,343	100.5310	582,787	579,708	577,954		(512)			9.820	10.152	JD	3,795	56,927	02/20/1991	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP SECURED				2.A FE	323,964	100.5310	336,568	334,790	334,198		155			9.820	10.179	JD	2,192	32,876	09/12/1990	06/07/2022
75101#-AA-4	RAISA FDG-LLC SR-UNSEC				1.G Z	25,056,805	100.5730	25,200,381	25,056,805	25,056,805					4.459	4.501	MON	49,657	1,114,042	09/13/2019	08/15/2034
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC			1	2.C PL	6,539,180	112.0990	7,330,356	6,539,180	6,539,180					7.600	7.721	MON	41,415	497,309	12/30/2002	10/01/2024
75907V-AC-1	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS C 144A				2.C FE	1,249,744	99.4420	1,243,022	1,250,000	1,249,779		36			3.040	3.063	MON	1,689	31,139	02/08/2021	03/17/2031
75907V-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS D 144A				3.C FE	799,817	100.6150	804,922	800,000	799,838		21			5.070	5.128	MON	1,803	33,236	02/08/2021	03/17/2031
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A				1.A FE	2,840,590	98.5390	2,799,509	2,841,017	2,840,601		11			2.060	2.070	MON	1,788	38,580	03/25/2021	11/20/2056
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC			1,4	2.A Z	17,983,865	109.5480	19,505,905	17,805,807	17,854,470		(13,024)			6.305	6.258	MON	49,896	1,122,656	12/28/2009	11/15/2024
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC			1	2.C PL	3,793,201	108.1950	4,104,054	3,793,201	3,793,201					5.500	5.564	MON	580	208,628	10/31/2003	06/30/2025
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC			1	3.C FE	6,385,632	107.2500	6,802,445	6,342,606	6,352,961		(4,161)			9.250	9.219	JAJO	138,524	810,366	06/18/2014	07/06/2024
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC				3.C FE	8,211,030	113.1250	9,288,728	8,211,030	8,211,030					8.200	8.284	JAJO	158,975	916,033	04/12/2018	04/06/2028
77862U-AA-6	ROSY 2018-1 A1 SEQ			4	1.F FE	22,000,000	100.0000	22,000,000	22,000,000	22,000,000					6.250	6.332	MON	61,111	1,375,000	11/30/2018	12/15/2025
78396Y-AA-1	SESAC 2019-1 A2 SEQ			4	2.C FE	18,083,750	103.7980	18,770,517	18,083,750	18,083,750					5.216	5.249	JAJO	172,929	943,248	08/02/2019	07/25/2049
78403D-AN-0	SBA TOWER TRUST SERIES 144A			1	1.F FE	18,500,000	102.5920	18,979,503	18,500,000	18,500,000					2.836	2.853	MON	23,318	524,660	09/10/2019	01/15/2025
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC			1,4	2.B Z	11,211,533	105.8390	11,866,175	11,211,533	11,211,533					8.060	8.196	MON	2,510	903,649	11/30/2001	11/30/2022
78445G-AD-5	SLMA 2008-8 A4 FLT			4	4.B FE	3,759,834	100.5800	3,781,652	3,759,834	3,759,834					1.624	1.627	JAJO	11,533	63,995	07/30/2008	04/25/2023
78448P-AE-0	SMB 2015-A B SUB			4	1.C FE	18,998,688	102.8060	20,561,166	20,000,000	19,354,511		126,316			3.500	4.327	MON	31,111	700,000	04/15/2015	10/16/2045
78448Q-AE-8	SMB 2015-B B SUB			4	1.C FE	10,884,218	101.8830	12,226,000	12,000,000	11,304,359		125,108			3.500	4.896	MON	18,667	420,000	07/23/2015	12/17/2040
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A				1.F FE	10,656,453	98.0360	10,447,455	10,656,800	10,656,477		24			2.434	2.447	MON	11,528	138,339	05/26/2021	06/15/2046
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A				2.B FE	6,781,416	98.5390	6,682,516	6,781,600	6,781,401		(16)			3.422	3.446	MON	10,314	123,769	05/26/2021	06/15/2046
78449P-AB-5	SMB 2018-A A2A SEQ			4	1.A FE	13,508,701	103.5870	13,995,849	13,511,168	13,509,597		256			3.500	3.530	MON	21,017	472,891	03/14/2018	02/15/2036
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			4	2.A	41,081,341	103.0010	42,314,193	41,081,341	41,081,341					3.593	3.620	MON	4,100	1,476,053	05/27/2015	03/31/2037
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA				1.B PL	58,715,483	115.2600	67,675,466	58,715,483	58,715,483					4.020	4.054	MON	170,471	2,360,362	05/31/2017	01/05/2029
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC				1.F FE	55,364,080	124.6140	68,648,154	55,088,637	55,317,184		(11,252)			5.411	5.420	MON	132,482	2,980,846	03/26/2018	12/15/2039
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC			4	1.E PL	23,937,369	99.7500	23,877,525	23,937,369	23,937,369					4.300	4.299	MS	303,074	883,634	11/10/2020	08/15/2053
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC				1.E Z	34,962,000	100.0000	34,962,000	34,962,000	34,962,000					4.000	3.990	MS	108,771		12/03/2021	09/15/2053
78520E-A*-7	SABEY DATA CENTER ISSUER LLC SR-UNSEC				1.E FE	174,562,500	104.4720	182,825,635	175,000,000	174,647,663		52,008			4.419	4.500	MON	236,294	7,733,250	04/29/2020	10/20/2027
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR			4	1.B	22,238,934	126.9820	28,239,443	22,238,934	22,238,934					4.370	4.410	MON	43,193	971,841	10/20/2016	09/15/2036
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D				1.D FE	24,996,313	99.4050	24,851,215	25,000,000	24,997,239		927			1.130	1.139	MON	12,556	233,847	02/09/2021	11/16/2026
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			1,4	1.F Z	25,095,282	106.1860	26,647,676	25,095,282	25,095,282					3.780	3.810	MON	42,160	948,602	10/21/2014	08/15/2035
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC			1,4	1.G Z	1,161,490	106.1430	1,232,841	1,161,490	1,161,490					7.170	7.278	MON	4,858	83,279	03/19/2003	04/01/2025
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC			1,4	1.C FE	8,448,918	113.6390	9,271,640	8,158,854	8,258,129		(12,187)			5.843	5.564	MON	27,807	476,671	12/19/2003	07/10/2029
81371S-AB-5	SECURED RIGHTS TO CASH COLLATE			4	1.A FE	31,994,618	100.0000	32,000,000	32,000,000	32,000,000					4.940	5.000	MN	206,382	757,333	08/03/2020	05/15/2050
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC			1,4	2.B	1,850,447	112.3430	2,078,848	1,850,447	1,850,447					6.450	6.537	MON	5,305	119,354	07/31/2003	06/15/2028
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A			4	2.C FE	8,743,925	99.0390	8,659,896	8,743,925	8,743,925					2.841	2.850	JAJO	42,093	221,503	11/20/2020	01/30/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A			4	2.C FE	16,872,500	100.6330	16,979,370	16,872,500	16,872,500					3.337	3.350	JAJO	95,403	502,040	11/20/2020	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A			4	2.C FE	9,036,490	102.0910	9,254,531	9,065,000	9,043,906		4,092			3.882	3.998	JAJO	64,516	351,903	03/17/2020	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A				2.C FE	13,183,750	98.2640	12,954,933	13,183,750	13,183,750					2.394	2.400	JAJO	57,863	197,262	03/03/2021	04/25/2051
81783R-AA-1	SFFIN 2013-1A A SEQ			4	1.F FE	5,211,414	99.1040	5,164,720	5,211,414	5,211,414					3.980	3.999	JAJO	38,026	207,414	11/15/2013	01/25/2044
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A			4	1.G FE	9,429,859	98.5850	9,296,426	9,429,859	9,429,859					3.840	3.857	FMAN	60,351	362,107	09/17/2019	11/01/2049
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A			4	2.B FE	252,451	101.6530	256,657	252,483	252,455		3			3.510	3.538	MON	271	8,862	08/03/2020	07/20/2037
82652K-AB-0	SRFC 2017-1A B SUB			4	2.B FE	2,003,875	100.0600	2,005,588	2,004,380	2,004,206		45			3.200	3.226	MON	1,960	64,140	03/13/2017	03/20/2034
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A				1.A FE	18,889,524	99.1720	18,735,540	18,891,946	18,889,558		34			1.350	1.356	MON	7,793	40,382	10/19/2021	09/20/2038
82653G-AD-4	SRFC 2018-3A D SUB			4	3.B FE	1,435,509	102.5010	1,471,433	1,435,525	1,435,512		2			5.200	5.257	MON	2,281	74,647	10/10/2018	09/20/2035
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC			1	1.B	12,525,294	108.2500	13,558,631	12,525,294	12,525,294					3.810	3.840	MON	34,465	477,214	11/18/2013	12/05/2028
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC			1	1.B	6,612,581	108.2510	7,158,185	6,612,581	6,612,581					3.890	3.922	MON	18,578	257,229	11/18/2013	12/05/2028
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC			1,4	1.F Z	27,245,634	111.8880	30,484,595	27,245,634	27,245,634					4.310	4.349	MON	68,500	1,174,283	12/20/2011	12/31/2036
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			1,4	1.G Z	1,095,191	112.3160	1,230,074	1,095,191	1,095,191					7.220	7.330	MON	4,613	79,073	04/25/2003	04/01/2025
83417@-AA-9	SolaREIT Issuer, LLC				1.F Z	1,800,000	98.7240	1,777,030	1,800,000	1,800,000					4.000	4.001	AO	200		12/20/2021	12/15/2051
83417B-AA-6	SOCTY 2013-1 A SEQ			4	2.A FE	5,702,290	103.1600	5,713,323	5,538,312	5,583,920		(50,842)			4.800	3.468	MON	8,123	265,839	09/16/2014	11/20/2038
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A			4	2.B FE	3,823,333	103.3430	3,951,159	3,823,333	3,823,333					3.845	3.874	MON	4,492	147,007	01/15/2020	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A			4	2.B FE	10,853,333	106.8960	11,601,747	10,853,333	10,853,333					4.336	4.374	MON	14,379	470,601	01/15/2020	01/20/2050
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC			1	1.C FE	16,927,773	110.1690	18,649,208	16,927,773	16,927,773					3.846	3.846	FA	245,949	651,042	08/06/2013	08/15/2033
84474Y-AA-4	SW AIRLINES 07-1 TRUST PT CERTS			1,4	1.F FE	725,125	101.6480	737,075	725,125	725,125					6.150	6.151	FA	18,581	44,595	09/19/2007	08/01/2022
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC			1	2.C PL	10,248,889	103.2620	10,248,889	10,248,889	10,248,889					3.850	3.869	MJSD	1,096	394,582	02/10/2015	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR				2.C PL	17,456,638	115.3400	20,104,329	17,430,492	17,446,341		(1,417)			5.300	5.319	MJSD	2,566	923,816	03/20/2014	03/29/2033
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC			1,4	1.A Z	129,684	100.8200	130,747	129,684	129,684					4.000	4.034	MON	231	5,187	12/09/2013	06/15/2022
85234#-AB-1	STADIUM FDG TRUST SR-SEC				2.C PL	30,927,484	113.6540	35,150,322	30,927,484	30,927,484					5.000	5.001	AO	386,594	1,546,374	06/19/2013	04/01/2039
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC				1.G PL	25,546,246	107.3360	27,420,319	25,546,246	25,546,246					4.950	4.981	JAJO	214,269	1,265,745	04/30/2019	04/30/2031
85430L-BX-1	STANFIELD VICTORIA FINANCE LTD 2005 21 CAPI CDO-MV-CORP			4	6. *		0.0100	2,000	20,000,000						6.447	0.000	MON			11/30/2007	01/15/2022
85572R-AA-7	STARR 2018-1 A SEQ			4	2.A FE	6,414,154	98.2090	6,358,029	6,473,974	6,439,650		9,705			4.089	4.450	MON	11,765	264,721	06/15/2018	05/15/2043
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A				3.B FE	1,400,357	82.1630	1,209,138	1,471,640	1,413,273		12,916			5.315	7.906	MON	3,476	58,663	05/15/2021	05/15/2043
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC			1,4	1.G Z	904,821	109.0610	986,807	904,821	904,821					5.660	5.727	MON	2,276	51,213	12/17/2003	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			1,4	1.G Z	1,244,875	113.5640	1,413,730	1,244,875	1,244,875					7.220	7.329	MON	5,243	89,875	07/10/2003	07/10/2025
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A				1.A FE	12,767,922	98.5410	12,778,239	12,967,500	12,770,403		2,481			2.120	2.616	MON	8,400	45,819	11/12/2021	06/20/2051
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A			4	1.A FE	6,706,755	102.4330	6,872,155	6,708,924	6,707,360		282			2.820	2.845	MON	5,781	189,191	11/06/2019	11/20/2049
863871-AM-1	NAVIENT SOLUTIONS INC SR UNSEC			4	2.B FE	4,710,567	98.2220	5,265,684	5,361,000	5,223,989		177,295			0.000	3.471	AO			01/17/2014	10/03/2022
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A				1.D FE	15,807,455	98.9240	15,643,616	15,813,815	15,807,518		63			2.030	2.046	MON	9,809	49,954	10/19/2021	10/20/2048
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A			4	1.F FE	7,063,010	104.6370	7,394,079	7,066,425	7,063,727		394			3.610	3.638	JAJO	43,225	255,098	10/17/2019	01/30/2055
87248D-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A				1.F FE	13,932,643	96.8550	13,496,098	13,934,375	13,932,770		127			1.650	1.658	MON	7,025	203,732	01/25/2021	02/20/2046
87248D-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A				2.B FE	789,430	98.2310	775,642	789,615	789,443		13			2.540	2.558	MON	613	17,772	01/25/2021	02/20/2046
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC				1.F PL	27,072,570	111.5120	30,189,164	27,072,570	27,072,570					4.521	4.501	FA	479,381	1,223,961	07/16/2018	03/31/2046
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC				1.F PL	40,400,756	111.3860	45,232,578	40,608,854	40,434,025		4,320			4.571	4.597	FA	727,024	1,856,231	03/29/2019	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC			4	1. PL		0.0000								4.595	0.000	FA			08/10/2020	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC			4	1.F PL	85,729,803	99.9740	85,707,514	85,729,803	85,729,803					4.595	4.593	FA	1,542,886	2,469,144	12/19/2019	03/31/2046
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC			4	1.F PL	17,004,120	98.5620	16,759,600	17,004,120	17,004,120					4.375	4.374	FA	291,373	768,955	07/31/2020	03/31/2046
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC				1.F PL	49,360,672	98.5620	48,650,866	49,360,672	49,360,672					4.375	4.374	FA	845,816	372,625	10/22/2021	03/31/2046
87328@-AA-8	TWAIN FUNDING II LLC				1.F Z	46,359,018	98.7650	45,786,484	46,359,018	46,359,018					4.000	4.020	JAJO	329,664		12/17/2021	10/27/2051
87342R-AE-4	BELL 2018-1A A2II SEQ			4	2.B FE	47,530,000	108.4730	51,557,122	47,530,000	47,530,000					4.940	4.970	FMAN	234,798	2,347,982	11/14/2018	11/25/2048

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
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A				2.B FE	17,870,000	98.8520	17,664,852	17,870,000	17,870,000					2.294	2.300	FMAN	40,994	109,317	08/11/2021	08/25/2051
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A				2.B FE	33,000,000	97.7140	32,245,686	33,000,000	33,000,000					2.542	2.549	FMAN	83,886	223,696	08/11/2021	08/25/2051
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC				1.F	23,393,715	120.2240	27,847,177	23,162,744	23,367,124		(7,500)			4.690	4.647	MON	48,281	1,081,284	12/07/2018	01/15/2041
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC			1	2.C PL	3,917,237	108.4290	4,247,420	3,917,237	3,917,237					5.500	5.564	MON	598	215,448	06/27/2003	06/30/2025
88159T-AA-8	TES 2017-2A A SEQ			4	1.G FE	11,044,329	104.1860	11,507,406	11,045,063	11,043,588		76			4.120	4.122	FA	165,590	455,057	12/08/2017	02/20/2048
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A			4	1.F FE	5,286,607	99.3940	5,256,121	5,288,181	5,286,794		147			2.100	2.115	MON	3,393	111,052	09/08/2020	09/20/2045
88576V-AA-8	HENDR 2008-3A A1 SEQ			4	1.A FE	570,972	130.7050	569,145	435,441	539,078		(6,345)			8.000	4.622	MON	1,548	34,835	02/07/2013	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ			4	1.A FE	1,132,533	107.7350	1,053,307	977,682	1,082,255		(18,644)			5.560	1.896	MON	2,416	54,359	02/04/2013	07/15/2059
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1				6. *	34,698,162	42.9620	17,373,631	40,440,000	17,373,631	(2,346,955)				0.000	0.000	JAJO		3,102,173	01/31/2019	10/20/2028
886313-AJ-4	TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1				4.C FE	11,750,000	85.3530	10,029,001	11,750,000	11,750,000					10.128	10.256	JAJO	231,493	1,214,079	10/22/2018	10/20/2030
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC				1.F PL	245,000,000	113.4038	277,839,359	245,000,000	245,000,000					4.920	4.971	MON	1,004,500	12,054,000	07/03/2018	07/01/2048
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC			4	1.A	27,325,047	120.5090	32,929,141	27,325,047	27,325,047					4.665	4.711	MON	56,654	1,266,836	02/16/2021	02/15/2046
89657B-AA-2	TRL 2019-1A A SEQ			4	1.F FE	11,529,366	102.6510	11,840,941	11,535,143	11,531,443		819			3.820	3.866	MON	17,136	440,643	04/02/2019	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	26,807,499	99.1640	26,588,374	26,812,500	26,808,067		420			2.110	2.123	MON	17,287	565,743	08/25/2020	09/20/2045
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1			4	2.A PL	47,000,000	114.3830	53,760,010	47,000,000	47,000,000					6.250	6.332	MON	48,958	2,937,500	08/15/2017	09/22/2031
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T			4	1.B	47,104,684	110.2130	51,915,485	47,104,684	47,104,684					3.900	3.932	MON	81,648	1,837,083	12/11/2015	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC			1	1.B	31,156,113	110.2580	34,352,101	31,156,113	31,156,113					8.310	8.310	MS	762,338	2,589,045	08/19/1999	09/15/2029
90352#-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A				1.F FE	4,798,771	99.7230	4,785,602	4,798,885	4,799,286		514			2.250	2.257	MON	900	90,879	01/15/2021	02/28/2051
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC			1,4	1.C Z	169,517,747	116.7040	197,833,991	169,517,747	169,517,747					4.809	4.857	MON	362,316	8,152,108	01/02/2015	03/15/2040
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS			1	1.D FE	11,388,039	105.4080	12,003,960	11,388,039	11,388,039					3.227	3.227	MN	47,978	367,492	05/06/2014	05/14/2026
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1				1.G FE	5,647,036	109.5370	5,565,658	5,081,063	5,597,513		(49,524)			5.875	2.603	JAJO	63,019	74,628	08/03/2021	10/15/2027
90932V-AA-3	UNITED AIR 2020 1 B PTT				2.C FE	6,061,500	104.1100	6,310,637	6,061,500	6,061,500					4.875	4.902	JAJO	62,383	208,490	01/25/2021	07/15/2027
91802R-AW-9	UDSA 2013-T T4 SEQ			4	1.A FE	24,998,500	102.6060	25,651,375	25,000,000	24,999,545		65			3.435	3.436	JD	38,167	858,750	12/12/2013	12/15/2025
91803*-AP-3	UTILITIES-INC. A-SR-SEC			1	2.B	45,000,000	123.4790	55,565,550	45,000,000	45,000,000					6.580	6.580	JJ	1,332,450	2,961,000	07/19/2006	07/19/2036
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA			4	1.B	41,689,313	110.9790	46,266,382	41,689,313	41,689,313					3.500	3.526	MON	64,850	1,438,280	10/12/2016	07/15/2036
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A				3.B FE	1,161,122	100.0460	1,147,313	1,146,788	1,159,714		(1,409)			6.420	5.933	FMAN	9,407	55,218	05/11/2021	11/15/2050
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED				2.A	79,263,358	107.8530	85,530,002	79,302,386	79,269,481		2,094			3.810	3.847	MON	134,285	3,018,873	03/19/2019	05/15/2035
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			2,4	1.A Z	26,193,663	116.9410	30,631,131	26,193,663	26,193,663					4.270	4.308	MON	49,710	1,115,301	11/13/2017	02/15/2037
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL				2.A	30,042,793	106.7610	32,073,986	30,042,793	30,042,793					3.620	3.647	MON	48,336	1,087,549	08/16/2016	08/15/2036
91862@-AB-0	VC 3 LS 2021, L.P.				2.B PL	100,000,000	99.3640	99,364,000	100,000,000	100,000,000					4.750	4.797	MON	211,111	831,250	10/14/2021	10/01/2031
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC				1.C PL	45,621,576	117.9520	53,811,562	45,621,576	45,621,576					4.535	4.578	MON	91,953	2,068,938	03/14/2016	04/15/2046
92207@-AA-4	VANLAN HLDGS LLC-MT. SINAI VANLAN HLDGS LLC (MT. SINAI)-			4	5.B GI	21,500,000	106.6850	22,937,275	21,500,000	21,500,000					3.760	3.790	MON	35,929	808,400	03/02/2016	05/15/2026
92212K-A*-7	VANTAGE DATA CENTERS SR-UNSEC			4	2.B FE	195,000,000	102.7930	200,447,190	195,000,000	195,000,000					4.115	4.150	MON	356,633	8,024,250	03/26/2020	10/15/2024
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC			1,4	1.E Z	12,697,829	106.1960	13,484,586	12,697,829	12,697,829					6.450	6.537	MON	36,400	819,010	03/05/2003	08/31/2023
92556#-AB-7	VIANT SPV LLC			4	1.G PL	15,000,000	99.0980	14,864,741	15,000,000	15,000,000					4.750	4.797	MON	11,712	741,781	12/18/2020	12/18/2026
92556#-AF-8	VIANT SPV LLC				1.G PL	20,000,000	99.7510	19,950,200	20,000,000	20,000,000					4.900	4.950	MON	16,110	111,425	12/13/2021	12/18/2026
92854V-AB-1	VSLR 2018-1A B SUB			4	3.C FE	5,133,521	104.5920	5,369,729	5,133,957	5,132,460		131			7.370	7.376	AO	64,113	378,373	06/04/2018	04/30/2048
92856P-A*-7	MT STATUTORY-2003 TRUST-VNU SR-SEC			1,4	5.A Z	1,518,618	101.4950	2,552,921	2,515,317	1,518,618					6.628	25.428	JD	5,557	166,715	08/31/2007	12/19/2022
9292J0-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC			1,4	1.F Z	7,145,698	105.4390	7,534,352	7,145,698	7,145,698					3.590	3.617	MON	11,401	256,531	12/17/2014	03/15/2031
92942A-AA-3	WRG DEBT FDG IV-LLC SR-UNSEC			4	1.F PL	52,068,941	102.4140	53,325,992	52,069,045	52,068,856		38			5.071	5.125	MON	117,352	2,640,421	06/17/2020	07/15/2028
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC				1.G PL	25,371,375	131.2240	33,293,333	25,371,375	25,371,375					5.223	5.280	MON	58,895	1,310,569	12/15/2021	10/15/2053
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC			1,4	2.B	5,572,097	111.4480	6,209,991	5,572,097	5,572,097					5.632	5.698	MON	13,946	327,066	10/24/2007	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC			1,4	2.B Z	3,177,836	113.1420	3,520,119	3,111,240	3,142,763		(2,821)			5.900	5.748	MON	8,158	183,563	03/02/2007	11/15/2031
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC			1	2.C PL	4,890,466	110.9100	5,424,016	4,890,466	4,890,466					7.600	7.721	MON	30,973	371,675	02/08/2007	07/01/2026
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC				1.E PL	18,033,610	121.9190	21,986,397	18,033,610	18,033,610					4.455	4.497	MON	35,707	739,212	10/15/2021	08/15/2054
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC			1	2.B	11,346,788	108.9290	12,359,926	11,346,772	11,346,719		3			7.530	7.649	MON	49,841	824,883	09/25/2001	01/10/2024
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1	2.B	10,968,649	107.9600	12,442,215	11,524,838	11,318,837		35,685			5.610	6.420	MON	37,715	646,394	12/07/2010	08/10/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC			1	1.F	1,368,829	107.6300	1,473,270	1,368,829	1,368,829					5.670	5.670	JJ	35,788	38,806	01/30/2007	01/30/2030
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC			1	1.F	121,097	107.1240	129,724	121,097	121,097					5.670	5.670	JJ	3,166	3,433	01/30/2007	01/30/2030
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC			1	1.F	903,873	107.5930	972,504	903,873	903,873					5.670	5.670	JJ	23,632	25,625	01/30/2007	01/30/2030
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC			1	1.F	733,288	106.5850	781,575	733,288	733,288					5.670	5.671	JJ	19,172	41,577	01/30/2007	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC			1	1.F	2,165,592	108.2820	2,344,946	2,165,592	2,165,592					5.670	5.671	JJ	56,619	122,789	01/30/2007	01/30/2030
94978#-HG-5	FURC TRUST NO. 2007-2A 1-SR-SEC			1,4	1.D Z	1,167,682	121.2910	1,416,293	1,167,682	1,167,682					6.090	6.091	JJ	32,790	35,236	09/12/2007	06/12/2029
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC			1,4	1.C	2,126,023	103.3160	2,196,522	2,126,023	2,126,023					6.090	6.091	JJ	59,702	64,737	09/12/2007	09/12/2030
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C			1,4	1.D Z	4,801,097	116.6250	5,599,279	4,801,097	4,801,097					6.090	6.091	JJ	134,823	146,329	09/12/2007	01/15/2029
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC			1,4	1.D Z	1,988,755	106.2870	2,113,788	1,988,755	1,988,755					6.090	6.091	JJ	55,848	59,959	09/12/2007	01/15/2029
94978#-HL-4	FURC TRUST NO. 2007-2A 9-SR-SEC			1,4	1.C	2,692,436	109.8490	2,957,614	2,692,436	2,692,436					6.090	6.091	JJ	75,608	81,985	09/12/2007	09/12/2030
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC			1,4	1.C	435,599	111.4220	485,353	435,599	435,599					6.090	6.091	JJ	12,232	26,528	09/12/2007	01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC			1,4	1.D Z	775,535	111.6460	865,854	775,535	775,535					6.090	6.091	JJ	21,778	47,230	09/12/2007	01/15/2029
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC			1,4	1.C	560,003	111.4800	624,291	560,003	560,003					6.090	6.091	JJ	15,726	34,104	09/12/2007	01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC			1,4	1.D Z	1,126,876	110.9180	1,249,908	1,126,876	1,126,876					6.090	6.091	JJ	31,645	68,627	09/12/2007	01/15/2029
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC			1	1.G	1,394,864	113.5960	1,578,473	1,389,550	1,391,366		(290)			6.640	6.683	MON	2,563	92,266	09/19/2007	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC			1,4	1.B	57,205,114	114.1790	65,316,227	57,205,114	57,205,114					5.930	6.004	MON	160,190	3,392,221	04/01/2008	05/14/2027
95058X-AE-8	WEN 2018-1A A2II SEQ			4	2.B FE	29,755,125	103.8190	30,896,594	29,760,000	29,756,574		503			3.884	3.906	MJSD	51,372	1,155,878	12/12/2017	03/15/2048
95058X-AH-1	WEN 2019-1A A2II SEQ			4	2.B FE	31,280,000	106.5430	33,326,494	31,280,000	31,280,000					4.080	4.101	MJSD	56,721	1,276,224	06/13/2019	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A				2.B FE	31,342,500	99.7570	31,266,244	31,342,500	31,342,500					2.775	2.784	MJSD	38,656	417,965	06/15/2021	06/15/2051
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A			4	2.A FE	8,998,763	102.1010	9,189,105	9,000,000	8,999,175		279			2.760	2.780	MON	11,040	248,400	06/16/2020	01/15/2026
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC			1	1.B	0.0000									7.770	0.000	MON		309	12/05/2020	08/05/2021
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T				1.E PL	41,792,769	117.9190	49,281,615	41,792,769	41,792,769					4.700	4.746	MON	87,300	1,964,260	06/06/2017	05/15/2047
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC			1,4	2.B Z	1,981,260	112.7650	2,234,168	1,981,260	1,981,260					6.410	6.496	MON	5,644	126,999	04/08/2009	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC			1,4	2.B	2,253,222	118.2520	2,664,480	2,253,222	2,253,222					6.690	6.784	MON	6,700	150,741	06/10/2009	12/15/2032
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC			1,4	2.B	2,657,175	122.3620	3,251,372	2,657,175	2,657,175					6.720	6.815	MON	7,936	178,562	09/03/2009	07/15/2034
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC			1,4	1.D Z	23,546,172	122.9720	28,955,199	23,546,172	23,546,172					6.610	6.702	MON	69,173	1,556,402	02/03/2010	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC			1	1.D	34,441,157	130.5730	44,534,355	34,106,864	34,317,169		(11,745)			6.600	6.599	MON	100,047	2,251,053	04/06/2010	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC			1	2.B	12,083,240	103.8940	12,471,102	12,003,679	12,044,710		(4,247)			3.900	3.850	MON	20,806	468,143	10/31/2012	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC			1	2.B	30,195,896	104.3390	31,194,497	29,897,255	30,032,327		(19,580)			3.950	3.853	MON	52,486	1,180,942	12/21/2012	09/30/2027
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A				2.B FE	16,392,915	101.5080	16,640,186	16,392,915	16,392,915					3.238	3.250	JAJO	89,942	204,949	05/27/2021	07/30/2051
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC			1	1.D	101,670,543	123.0540	124,487,233	101,164,719	101,510,483		(21,788)			4.918	4.925	MON	221,124	4,975,281	09/02/2014	11/15/2037
C4879#-AA-1	KGK DIAMONDS FINANCE LP				1.F PL	98,000,000	100.7850	98,769,300	98,000,000	98,000,000					4.774	4.774	MON	142,955	1,559,507	08/06/2021	05/20/2031
C7077#-AA-4	PG INVENTORY FINANCE LP			4	1.F Z	60,000,000	99.0900	59,454,000	60,000,000	60,000,000					4.459	4.459	MON	81,748	356,720	11/02/2021	10/20/2031
G84664-AA-2	STDMA 2008 1X C MEZZ CDO-MV-CORP			4	6. *	0.0000			3,703,160						0.000	0.000	JAJO		10,824	04/01/2008	01/28/2022
Z00069-19-7	JGW IX LLC SR-UNSEC				1.G Z	3,735,897	107.3060	4,008,841	3,735,897	3,735,897					4.050	4.050	MON	7,145	152,144	01/17/2020	01/15/2036
Z00073-71-0	JGW IX LLC SR-UNSEC			4	1.G Z	12,601,250	103.1520	12,998,442	12,601,250	12,601,250					3.750	3.779	MON	22,315	481,920	03/27/2020	09/15/2046
Z00075-91-3	JGW IX LLC SR-UNSEC			4	1.G Z	17,928,281	107.3260	19,241,707	17,928,281	17,928,281					4.000	4.033	MON	31,873	662,781	08/06/2021	09/15/2046
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC				1.G Z	26,454,147	104.0230	27,518,397	26,454,147	26,454,147					4.250	4.288	MON	49,969	462,327	09/07/2021	06/15/2051
Z00083-49-5	HERCULES PRIVATE CREDIT FUND L				2.B Z	24,000,000	101.0620	24,254,880	24,000,000	24,000,000					4.160	4.196	MON	8,320		12/23/2021	07/15/2031
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A		A		1.G FE	2,404,316	108.8240	2,616,470	2,404,316	2,404,316					5.250	5.247	AO	31,557	129,032	09/09/2020	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A		A		2.C FE	1,439,741	110.9970	1,598,063	1,439,741	1,439,741					9.000	8.994	AO	32,394	132,456	09/09/2020	04/01/2027
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL		A	1	1.C FE	12,630,169	126.0050	15,914,581	12,630,169	12,630,169					7.262	7.262	AO	206,371	917,203	04/16/2002	04/10/2032
35100L-A*-9	FOUR SEAS L.P. SR-UNSEC		A		1.F PL	56,700,000	99.6660	56,510,605	56,700,000	56,700,000					4.949	5.000	MON	23,384	2,307,123	03/02/2021	02/28/2031
35100L-AB-4	SHINY 2017-1A A2 SEQ		A	4	1.F FE	50,000,000	88.3100	44,155,150	50,000,000	50,000,000					5.927	6.001	MON	24,696	2,963,500	08/10/2017	08/28/2027
C1466#-AA-6	CPR LEASING LTD. SR-SEC		A	1	2.A	4,364,931	106.6890	4,656,902	4,364,931	4,364,931					5.410	5.410	MS	77,402	236,143	03/03/2004	03/03/2024
C8126#-AA-3	SG RECEIVABLES FINANCE LP A-SR-UNSEC		A		1.A PL	92,100,000	96.5260	88,900,446	92,100,000	92,100,000					4.030	4.064	MON	113,411	2,086,203	08/02/2021	04/20/2028
C8126#-AB-1	SG RECEIVABLES FINANCE LP B-SUB-UNSEC		A		1.F PL	5,400,000	96.5520	5,213,808	5,400,000	5,400,000					4.767	4.815	MON	7,866	144,691	08/02/2021	04/20/2028
00144G-AA-9	AIMCO SERIES 2021-14A CLASS X 144A		D		1.A FE	4,000,000	100.0130	4,000,516	4,000,000	4,000,000					0.932	0.933	JAJO	7,556	33,124	03/03/2021	04/20/2034
00851T-AE-6	AGL CLO 1 LTD SERIES 2021-11A CLASS B1 144A		D		1.C FE	25,000,000	99.6560	24,914,050	25,000,000	25,000,000					1.824	1.828	JAJO	98,786	181,972	04/20/2021	04/15/2034
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A		D		1.A FE	7,500,000	99.5090	7,463,190	7,500,000	7,500,000					1.182	1.183	JAJO	17,969	46,173	03/16/2021	04/20/2034
00900C-AN-4	AIMCO SERIES 2017-AA CLASS BR 144A		D		1.C FE	16,500,000	98.1760	16,198,958	16,500,000	16,500,000					1.632	1.635	JAJO	54,587	139,325	03/16/2021	04/20/2034
00901F-AC-0	AIMCO SERIES 2021-16A CLASS B 144A		D	4	1.C FE	7,150,000	99.8310	7,137,884	7,150,000	7,150,000					1.772	1.776	JAJO	5,280		11/05/2021	01/17/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144		D		1.C FE	1,000,000	99.8950	998,952	1,000,000	1,000,000					1.482	1.484	JAJO	3,004	9,311	02/26/2021	10/20/2030
03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144		D		1.C FE	2,000,000	100.0330	2,000,660	2,000,000	2,000,000					2.350	2.357	JAJO	9,269	28,592	02/26/2021	10/20/2030
03768R-AJ-5	APIDOS CLO SERIES 2019-32A CLASS B2 144A		D	4	1.C FE	4,000,000	100.0790	4,003,172	4,000,000	4,000,000					3.557	3.573	JAJO	28,062	142,284	12/19/2019	01/20/2033
058521-AD-7	BLTN 2006-1A B1 SUB		D	4	6. *		0.0100	500	5,000,000						7.512	0.000	MON			12/31/2008	05/02/2036
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL		D		2.A FE	77,651,367	105.9880	82,301,131	77,651,367	77,651,367					4.080	4.101	JAJO	739,241	3,168,176	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC		D		2.A FE	75,000,000	105.1570	78,867,750	75,000,000	75,000,000					4.180	4.202	JAJO	731,500	3,135,000	03/19/2018	04/07/2028
12547L-AQ-1	CIFC FUNDING LTD SERIES 2020-2A CLASS BR 144A		D		1.C FE	18,345,000	100.0880	18,361,201	18,345,000	18,345,000					1.732	1.735	JAJO	82,086		08/27/2021	10/20/2034
12547L-AS-7	CIFC FUNDING LTD SERIES 2020-2A CLASS CR 144A		D		1.F FE	870,000	99.7590	867,908	870,000	870,000					2.182	2.187	JAJO	4,904		08/27/2021	10/20/2034
12547L-AU-2	CIFC FUNDING LTD SERIES 2020-2A CLASS DR 144A		D		2.C FE	2,640,000	100.0070	2,640,185	2,640,000	2,640,000					3.182	3.194	JAJO	21,702		08/27/2021	10/20/2034
12555Q-AS-5	CIFC FUNDING LTD SERIES 2020-1A CLASS BR 144A		D		1.C FE	5,625,000	100.0230	5,626,288	5,625,000	5,625,000					1.774	1.778	JAJO	21,618	19,530	07/22/2021	07/15/2036
12555Q-AW-6	CIFC FUNDING LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	2,125,000	100.0230	2,125,494	2,125,000	2,125,000					3.224	3.236	JAJO	14,843	13,454	07/22/2021	07/15/2036
12559D-AE-1	CIFC FUNDING LTD SERIES 2020-1A CLASS ER 144A		D		3.C FE	500,000	99.3040	496,519	500,000	500,000					6.374	6.423	JAJO	6,905	6,272	07/22/2021	07/15/2036
12563Y-AC-3	CIFC FUNDING LTD SERIES 2021-2A CLASS B 144A		D		1.C FE	4,375,000	99.1020	4,335,704	4,375,000	4,375,000					1.574	1.577	JAJO	14,918	35,690	03/05/2021	04/15/2034
149791-AS-4	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS B1R 144A		D		1.C FE	4,150,000	100.0000	4,149,989	4,150,000	4,150,000					1.772	1.776	JAJO	15,323	15,420	06/28/2021	07/17/2034
149791-BB-0	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	5,250,000	99.5450	5,226,089	5,250,000	5,250,000					3.222	3.235	JAJO	35,243	35,579	06/28/2021	07/17/2034
171510-AA-8	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS E1		D	4	3.A FE	11,000,000	100.0410	11,004,543	11,000,000	11,000,000					8.624	8.715	JAJO	179,185	973,810	12/12/2019	01/23/2032
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB		D	4	6. *	31,330,795	74.1280	30,874,450	41,650,000	30,874,450	1,193,924				0.000	0.000	JAJO		2,556,859	12/12/2019	01/23/2032
171518-AA-1	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS E 144A		D		3.C FE	13,720,000	98.7570	13,825,915	14,000,000	13,723,926		3,926			8.284	8.757	JAJO	186,848		11/04/2021	10/24/2033
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A		D		4.C Z	60,625,000	103.0930	64,432,990	62,500,000	60,671,477		46,477			0.000	0.483	JAJO			11/04/2021	10/24/2033
29001L-AN-1	ELMWOOD CLO II LTD SERIES 2019-2A CLASS BR 144A		D		1.C FE	18,400,000	99.6460	18,334,901	18,400,000	18,400,000					1.782	1.785	JAJO	66,470	169,398	03/26/2021	04/20/2034
29003E-AC-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS B 144A		D		1.C FE	7,500,000	98.9750	7,423,088	7,500,000	7,500,000					1.682	1.685	JAJO	25,573	79,466	01/28/2021	01/20/2034
36320U-AN-0	GALAXY CLO LTD SERIES 2018-27A CLASS B2R 144A		D	4	1.C FE	15,000,000	100.0680	15,010,140	15,000,000	15,000,000					2.402	2.410	FMAN	45,045	360,360	08/31/2020	05/16/2031
44040H-AB-8	HORZN 2019-1 B SUB		D	4	3.A FE	6,685,673	92.4160	6,178,836	6,685,897	6,685,709		(25)			4.703	4.747	MON	13,975	314,438	06/21/2019	07/15/2039
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR		D		3.A FE	2,961,085	100.5130	2,976,275	2,961,085	2,961,085					5.875	5.919	JAJO	40,108	175,289	05/18/2015	07/08/2022
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD		D		3.A FE	16,183,235	102.8120	16,638,307	16,183,235	16,183,235					5.625	5.665	JAJO	207,348	910,307	11/21/2016	01/08/2027
501978-AA-4	KNORR-BREMSE SR-SEC		D		1.F	66,807,565	101.9040	68,079,581	66,807,565	66,807,565					3.100	3.120	MON	120,810	1,898,448	04/12/2021	11/10/2041
55283L-AA-3	MAPSL 2019-1A A SEQ		D	4	1.F	5,220,808	98.2660	5,130,381	5,220,892	5,220,827		13			4.458	4.500	MON	10,344	232,747	02/20/2019	03/15/2044
55382#-AA-6	MT-2002 STATUTORY TRUST-VNU SR-SEC		D	1,4	3.C	2,884,972	102.4460	5,164,975	5,041,656	3,926,697					7.740	18.383	JD	13,007	390,224	08/31/2007	06/19/2023
55820J-BG-4	MADISON PARK FUNDING LTD SERIES 2016-21A CLASS A2RR 144		D	4	1.C FE	5,500,000	99.8290	5,490,589	5,500,000	5,500,000					1.774	1.778	JAJO	17,343		10/26/2021	10/15/2032
56564R-AA-8	MAPSL 2018-1A A SEQ		D	4	2.A FE	7,008,475	97.9300	6,863,668	7,008,725	7,008,563		43			4.212	4.250	MON	13,120	295,207	04/26/2018	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB		D	4	3.A FE	4,364,551	89.1790	3,892,357	4,364,637	4,364,575		15			5.193	5.250	MON	10,074	226,656	04/26/2018	05/15/2043
62848F-AG-7	MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY		D	4	1.C FE	2,500,000	100.0480	2,501,200	2,500,000	2,500,000					2.750	2.759	JAJO	13,559	69,679	08/16/2018	10/20/2030
64131T-AQ-7	NEUBERGER BERMAN CLO LTD SERIES 2017-16SA CLASS BR 144A		D		1.C FE	4,500,000	98.7220	4,442,504	4,500,000	4,500,000					1.524	1.527	JAJO	14,857	38,946	03/03/2021	04/15/2034
64133G-AX-8	NEUBERGER BERMAN CLO LTD SERIES 2020-37A CLASS DR 144A		D		2.C FE	1,750,000	99.4320	1,740,059	1,750,000	1,750,000					2.982	2.992	JAJO	10,580	16,922	05/26/2021	07/20/2031
64134J-AG-8	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS D 144A		D		2.C FE	2,045,900	99.1430	2,032,423	2,050,000	2,046,130		230			2.874	2.915	JAJO	12,764	36,811	06/23/2021	04/16/2033
67098D-AY-9	OAK HILL CREDIT PARTNERS SERIES 2019-4A CLASS DR 144A		D		2.C FE	5,075,000	100.1760	5,083,935	5,075,000	5,075,000					3.328	3.341	JAJO	33,313		10/01/2021	10/22/2036
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A		D		1.A FE	7,500,000	99.8260	7,486,977	7,500,000	7,500,000					1.272	1.273	JAJO	19,337	24,423	06/17/2021	07/20/2034
67098U-AQ-8	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS BR 144A		D		1.C FE	18,750,000	100.0410	18,757,676	18,750,000	18,750,000					1.782	1.785	JAJO	67,734	85,495	06/17/2021	07/20/2034
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A		D		1.C FE	10,000,000	99.9500	9,995,035	10,000,000	10,000,000					1.774	1.778	JAJO	38,431	45,390	06/17/2021	07/15/2034
67577M-AE-3	OCTAGON INVESTMENT PARTNERS SERIES 2019-1A CLASS B2 144A		D	4	1.C FE	12,350,000	100.0570	12,357,015	12,350,000	12,350,000					3.498	3.512	JAJO	91,203	432,015	10/21/2019	10/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67591Y-AN-9	OCTAGON INVESTMENT PARTNERS SERIES 2018-1A CLASS A3BR 144A		D	4	1.C FE	5,000,000	100.1090	5,005,470	5,000,000	5,000,000					2.390	2.397	JAJO	23,568	119,500	08/20/2020	07/20/2030
67707G-AG-4	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS B2 144A		D		1.C FE	12,000,000	94.4790	11,337,456	12,000,000	12,000,000					2.319	2.326	JAJO	56,429	166,968	01/27/2021	01/18/2034
67707L-AG-3	OAK HILL CREDIT PARTNERS SERIES 2021-10A CLASS B 144A		D	4	1.C FE	6,650,000	99.8290	6,638,636	6,650,000	6,650,000					1.772	1.776	JAJO	4,911		11/22/2021	01/18/2036
69356J-A*-4	PG RECEIVABLES FINANCE LP SR-UNSEC		D		1.A FE	58,100,000	98.7800	57,391,256	58,100,000	58,100,000					3.968	4.000	MON	70,443	2,305,408	01/29/2020	07/21/2025
69356J-A@-2	PG RECEIVABLES FINANCE LP SR-UNSEC		D	4	1.A PL	62,500,000	100.1010	62,562,891	62,500,000	62,500,000					4.459	4.501	MON	85,155	2,786,875	09/02/2020	02/20/2026
69688F-AJ-9	PALMER SQUARE CLO LTD SERIES 2021-3A CLASS B 144A		D	4	1.C FE	3,550,000	99.6270	3,536,759	3,550,000	3,550,000					1.774	1.777	JAJO	4,023		10/29/2021	01/15/2035
70556R-AD-3	PEGCAP 1997 5 A-3 CDO-CF-CBO-HY		D	4	6. *	0.0100		1	9,165						2.406	0.000	FMAN			12/31/2009	11/15/2027
723332-AB-8	PINETREE CDO LTD 2005 1A A1J FLT CDO ABS-MBS		D	4	6. *	0.0100		600	6,000,000						0.583	0.000	JAJO			06/30/2008	10/05/2045
75973F-AA-9	RENEW 2018-1 A SEQ		D	4	1.A FE	15,086,537	103.9680	15,691,049	15,092,259	15,087,262		274			3.950	3.987	MON	18,216	629,192	06/12/2018	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ		D	4	1.A FE	1,769,931	102.9740	1,823,054	1,770,398	1,773,111		(185)			3.670	3.668	MON	1,985	68,101	04/21/2017	09/20/2052
784309-AA-4	SJETS 2017-1 A SEQ		D	4	2.B FE	3,541,848	97.3450	3,447,823	3,541,855	3,541,844		2			3.967	4.000	MON	6,245	140,505	08/14/2017	08/15/2042
85573L-AA-9	STARR 2019-1 A SEQ		D	4	2.B FE	7,915,554	99.3790	7,757,479	7,805,929	7,880,519		(17,181)			4.089	3.654	MON	14,186	319,184	11/20/2019	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB		D	4	3.B FE	5,345,695	91.4200	4,853,026	5,308,516	5,330,177		(5,876)			5.095	4.943	MON	12,021	264,667	03/17/2021	03/15/2044
87245W-AE-1	TIASF 2003 2A C2 SUB STEP CDO ABS-MB		C	4	6. FE	0.0100		421	4,206,389						8.060	0.000	FMAN			11/30/2007	02/10/2038
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO		D	4	6. *	25,983,402	59.1830	24,587,744	41,545,000	24,587,744	4,911,127				0.000	0.000	JAJO		3,025,325	06/23/2016	07/20/2031
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO		D	4	6. *	34,781,532	69.9220	33,632,530	48,100,000	33,632,530	5,479,274				0.000	0.000	JAJO		3,802,375	11/13/2018	01/20/2032
87248W-AN-8	TICP CLO LTD SERIES 2017-8A CLASS A2R 144A		D		1.C FE	7,000,000	99.4560	6,961,908	7,000,000	7,000,000					1.832	1.835	JAJO	16,738		10/29/2021	10/20/2034
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO		D	4	6. *	26,100,052	57.8070	23,435,120	40,540,000	23,435,120	6,725,975				0.000	0.000	JAJO		1,836,281	06/22/2018	04/20/2029
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO		D	4	6. *	27,502,133	52.2690	23,435,672	44,837,000	23,435,672	3,408,225				0.000	0.000	JAJO		3,877,993	12/15/2017	01/16/2031
88330P-AG-5	THAYER PARK CLO LTD SERIES 2017-1A CLASS ER 144A		D		4.C FE	720,000	98.1760	736,316	750,000	721,058		1,058			9.002	9.717	JAJO		39,666	02/26/2021	04/20/2034
88606W-AA-0	TBOLT 2017-A A STEP SEQ		D	4	1.G FE	5,484,209	97.9270	5,370,734	5,484,441	5,484,336		41			4.212	4.251	MON	10,267	231,005	04/25/2017	05/17/2032
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A		D	4	1.A FE	25,000,000	100.0310	25,007,825	25,000,000	25,000,000					1.842	1.846	JAJO	90,821	460,500	08/11/2020	04/20/2031
Q7638#-AA-1	PIRIE SILVER CO PTY LTD SR-SEC		D	1	6. *	0.0000		14,873,571							8.250	0.000	JAJO			12/31/2004	07/15/2049
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						20,678,930,319	XXX	22,183,582,792	20,936,935,106	20,640,952,355	19,161,126	(236,690)	35,623,434		XXX	XXX	XXX	76,201,227	796,238,550	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						141,844,048,706	XXX	154,712,386,362	143,146,007,976	141,764,299,548	18,156,128	(18,108,503)	78,405,915	(190,129,115)	XXX	XXX	XXX	1,144,923,101	5,405,061,506	XXX	XXX
020002-AU-5	ALLSTATE CORP JR SUBORDINATED			1	2.B FE	14,971,260	131.2500	19,687,500	15,000,000	14,969,902		(159)			6.500	6.512	MN	124,583	975,000	05/04/2007	05/15/2057
037389-AK-9	AON CORP CO.GUARNT				2.C FE	10,000,000	125.7200	12,571,999	10,000,000	10,000,000					8.205	8.205	JJ	410,250	820,500	07/01/2009	01/01/2027
05463H-AC-5	AXIS SPECIALTY FINANCE SERIES HYB			1	2.B FE	24,500,000	104.4930	25,600,870	24,500,000	24,500,000					4.900	4.821	JJ	553,564	1,200,500	12/03/2019	01/15/2040
381427-AA-1	GOLDMAN SACHS CAPITAL II LTD GUARNT				3.A FE	15,000,000	98.0000	14,700,000	15,000,000	14,700,000	(300,000)				4.000	4.000	MJSD	51,667	608,333	05/08/2007	01/01/9999
38143V-AA-7	GOLDMAN SACHS CAPITAL I LTD GUARNT			1	2.C FE	50,054,249	138.0070	69,003,322	50,000,000	50,033,334		(1,930)			6.345	6.337	FA	1,198,500	3,172,500	03/01/2006	02/15/2034
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.85				6. *	0.0100		2,000	20,000,000						5.750	0.000	JJ			06/30/2012	12/30/2049
70213B-AC-5	PARTNERRE FINANCE B LLC HYB			2	2.B FE	24,750,000	105.2160	26,041,000	24,750,000	24,750,000					3.905	3.925	AO	241,622	1,141,594	09/17/2020	10/01/2050
744320-AL-6	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			1	2.B FE	8,725,000	102.2030	8,917,226	8,725,000	8,725,000					5.875	5.875	MS	150,930	512,594	08/06/2012	09/15/2042
744320-AM-4	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			1	2.B FE	4,999,700	104.0510	5,202,542	5,000,000	5,000,012					5.625	5.625	JD	12,500	281,250	11/14/2012	06/15/2043
744320-BH-4	PRUDENTIAL FINANCIAL INC			2	2.B FE	26,110,000	101.1590	26,412,554	26,110,000	26,110,000					3.700	3.688	AO	241,518	1,073,411	08/18/2020	10/01/2050
903312-AA-4	USB REALTY CORP JR SUBORDINATED			1	2.A FE	19,999,200	85.3070	17,061,371	20,000,000	17,061,371	(2,937,829)				3.450	3.451	JAJO	149,516	272,492	12/18/2006	01/01/9999
949746-NL-1	WELS FARGO CO NEW ALT TIER				2.B FE	44,321,375	134.3880	47,035,731	35,000,000	44,285,934		(22,225)			5.950	4.650	JD	92,556	2,082,500	03/30/2020	12/01/2086
05533U-AE-8	BBVA BANCOMER SA TEXAS SUBORD		D	1	3.B FE	384,000	103.8760	415,504	400,000	389,277		1,051			5.350	5.779	MN	2,913	21,400	04/21/2016	11/12/2029
05533U-AF-5	BBVA BANCOMER SA TEXAS SUBORD		D	2	3.B FE	24,254,269	102.6260	25,015,088	24,375,000	24,277,227		6,426			5.125	5.173	JJ	569,089	1,249,219	12/12/2019	01/18/2033
05565A-AB-9	BNP PARIBAS JR SUBORDINATED		D	1	2.C FE	7,000,000	99.8750	6,991,250	7,000,000	7,000,000					7.195	7.195	JD	8,394	503,650	06/18/2007	01/01/9999
05973J-AA-8	BANCO NACIONAL COM EXT SERIES 144A HYB		D	1	3.B FE	18,875,000	98.7510	18,614,564	18,850,000	18,873,601		(1,399)			2.720	2.691	FA	199,391		10/01/2021	08/11/2031
06326B-AA-7	BANK LEUMI LE ISRAEL SERIES 144A		D	1	2.B FE	19,181,875	100.1250	19,098,844	19,075,000	19,159,641		(22,031)			3.275	3.143	JJ	263,765	624,706	12/15/2020	01/29/2031
40052V-AF-1	GRUPO BIMBO SAB DE CV SUBORD		D	2	3.A FE	6,000,000	103.5000	6,210,000	6,000,000	6,000,000					5.950	5.950	JJ	162,633	357,000	04/12/2018	01/01/9999
482466-AG-4	HANA BANK SERIES 144A HYB		D	2	2.C FE	9,350,000	102.2340	9,558,854	9,350,000	9,350,000					3.500	3.500	AO	65,450		10/12/2021	01/01/9999
64132N-AA-4	NETWORK I2I LTD SERIES 144A		D	2	3.B FE	3,500,000	105.0000	3,675,000	3,500,000	3,500,000					5.650	5.650	AO	41,747	197,750	10/08/2019	01/01/9999
64132N-AC-0	NETWORK I2I LTD SERIES 144A HYB		D	2	3.B FE	4,994,400	100.2500	5,012,500	5,000,000	4,994,400					3.975	3.979	JD	15,458	149,075	02/24/2021	01/01/9999
87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT		D	2	1.F FE	34,000,000	111.8750	38,037,500	34,000,000	34,000,000					5.000	5.000	AO	420,278	1,700,000	03/26/2019	04/02/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD		D	2	2.C FE	16,325,000	99.2500	16,202,563	16,325,000	16,325,000					3.077	3.077	AO	117,208	251,848	03/24/2021	04/07/2031
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						387,295,328	XXX	421,067,782	397,960,000	384,004,699	(3,237,829)	(40,267)			XXX	XXX	XXX	5,093,532	17,195,322	XXX	XXX
054536-AA-5	AXA SA SUBORD		D		2.A FE	109,860,765	144.2670	141,742,204	98,250,000	104,650,331		(485,304)			8.600	7.584	JD	375,533	8,449,500	02/21/2003	12/15/2030
054536-AC-1	AXA SA JR SUBORDINATED		D	1	2.B FE	8,051,580	138.0250	24,844,500	18,000,000	8,051,580					6.379	14.261	JD	54,222	1,148,220	12/31/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						117,912,345	XXX	166,586,704	116,250,000	112,701,911		(485,304)			XXX	XXX	XXX	429,755	9,597,720	XXX	XXX
4899999. Total - Hybrid Securities						505,207,673	XXX	587,654,486	514,210,000	496,706,610	(3,237,829)	(525,571)			XXX	XXX	XXX	5,523,287	26,793,042	XXX	XXX
404856-AA-6	HS Belltower				2.A Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.250	4.250	AO	17,708		12/16/2021	11/30/2061
628908-CD-1	ND PROPERTIES PEP SHOPPING CENTER				3.B	114,975,320	100.0000	98,343,411	98,343,411	98,343,411				(7,182,481)	4.480	4.480	JD	208,051	4,553,363	11/28/2011	12/14/2026
628908-CF-6	ND PROPERTIES GROPIUS				3.B	44,217,253	100.0000	37,793,763	37,793,763	37,793,763				(2,760,256)	3.680	3.681	JD	61,814	1,433,284	03/28/2012	03/28/2022
628908-CN-9	ND PROPERTIES Cityhold office partnership				3.B	83,190,682	100.0000	74,413,526	74,413,526	74,413,526				(766,923)	2.850	2.850	JD	94,257	2,149,141	10/01/2015	10/01/2025
628908-CP-4	ND PROPERTIES CITYHOLD OFFCIE PARTNERSHIP				3.B	73,504,735	96.4700	72,151,766	74,791,921	74,791,921				(5,462,405)	1.750	1.750	JD	58,172	1,348,829	10/01/2015	10/01/2025
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						325,887,990	XXX	292,702,466	295,342,621	295,342,621				(16,172,065)	XXX	XXX	XXX	440,002	9,484,617	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						325,887,990	XXX	292,702,466	295,342,621	295,342,621				(16,172,065)	XXX	XXX	XXX	440,002	9,484,617	XXX	XXX
000000-00-0	MSM ACQUISITIONS INC Revolver				5.C Z	849,977	99.7700	850,015	851,974	849,988		11			0.000	5.805	N/A	3,049		11/30/2021	12/09/2026
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan				2.B Z	3,846,546	99.0500	3,848,489	3,885,400	3,847,202		656			5.000	5.308	N/A	17,268	36,264	11/05/2021	08/02/2027
04822D-AJ-8	ATLANTIC AVIATION FBO INC				4.B FE		0.0000								0.000	0.000	N/A		965		12/06/2025
05350N-AL-8	AVANTOR INC Term B5				3.A FE	19,375,198	99.8750	19,502,422	19,526,831	19,384,154		8,956			0.000	2.537	N/A	1,277	192,146	10/19/2021	11/06/2027
62922E-AD-6	NJEYE LLC Delayed Draw Term Loan				2.B PL		0.0000								0.000	0.000	N/A		69,063		09/16/2024
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B				3.C FE	1,985,025	99.5310	1,985,643	1,995,000	1,985,260		235			0.000	4.287	N/A	6,365	15,506	06/11/2021	06/04/2028
BL3565-39-9	BELLA HOLDINGS CO LLC				4.B FE	9,875,250	99.8330	9,958,342	9,975,000	9,881,396		6,146			0.000	4.114	N/A	1,068	284,287	04/01/2021	04/01/2028
BL3751-62-7	CARNIVAL CORP TERM B				4.B FE	15,880,300	99.0000	15,780,600	15,940,000	15,880,575		275			0.000	3.491	N/A	35,633	116,004	10/12/2021	10/08/2028
BL3755-96-6	ALLIANT HOLDINGS INTERMEDIATE TERM B3				4.C FE		99.8040								0.000	0.000	N/A	3,787		10/20/2021	11/06/2027
BL3789-60-1	II-VI INC Term B				3.B FE	7,425,000	100.0210	7,501,575	7,500,000	7,425,000					0.000	1.175	N/A			12/08/2021	12/08/2028
Z00041-81-6	AGAPE CARE GROUP HOLDCO RUBICON				4.C Z	1,190,453	136.2890	1,622,456	1,190,453	1,190,453					0.000	9.720	N/A	9,876	108,816	01/01/2021	06/11/2027
Z00057-27-5	SMILE BRANDS TERMS B TERM B				4.C Z	23,267,644	98.5700	23,284,179	23,621,973	23,291,617		23,973			0.000	0.267	N/A		558,397	08/12/2021	04/12/2027
Z00089-00-5	NA-SUB-UNSEC NA-SUB-SEC				4.C Z	12,210,597	100.9990	12,250,469	12,129,292	12,209,435		(1,162)			0.000	(0.113)	MN			12/17/2021	11/02/2027
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						95,905,990	XXX	96,584,190	96,615,923	95,945,080		39,090			XXX	XXX	XXX	78,323	1,381,448	XXX	XXX
000000-00-0	SWANSON HEALTH PRODUCTS INC SR-UNSEC				3.C PL		0.0000								0.000	0.000	N/A		89,262		01/22/2021
000000-00-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C				3.C Z		0.0000								0.000	0.000	N/A	11,271	148,900	03/30/2021	03/31/2022
77544B-AC-0	RECIPE ACQUISITION CORP SR-UNSEC				4.A Z	19,173,725	86.1720	16,689,306	19,367,399	19,342,807		31,307			5.718	5.933	N/A	6,152	1,276,365	06/29/2016	09/30/2022
000000-00-0	SMILE DOCTORS LLC Term A Loan						0.0000								0.000	0.000	N/A				10/06/2022
000000-00-0	SMILE DOCTORS LLC Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		804		10/06/2022
000000-00-0	GREATBATCH LTD GREATBATCH LTD				4.A FE		0.0000								0.000	0.000	N/A		86,748		10/27/2022
000000-00-0	VACO HLDGS LLC Revolver				2.C PL		100.6210								0.000	0.000	N/A		1,522		11/09/2022
000000-00-0	CASCADE DRILLING LP Twelfth Amendment PIK Loan				6. *	199,904	96.1000	192,107	199,904	192,107	(7,796)				0.000	5.816	N/A	1,122	212,272	10/01/2021	12/30/2022
000000-00-0	USRP HLDGS INC Revolver				4.B PL		0.0000								0.000	0.000	N/A		(1,389)		03/29/2023
48268J-AB-0	KSLB HLDGS LLC Revolver				3.B PL	208,333	96.9680	202,017	208,333	208,333					4.604	4.640	N/A	373	58,683	10/20/2021	07/30/2023
83415Y-AE-0	SOLARAY LLC First Amendment Additional Del				3.C PL	7,320,192	99.0000	7,246,990	7,320,192	7,320,192					6.037	6.084	N/A	18,558	505,452	10/17/2019	09/08/2023
05655F-AC-7	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan				4.A PL	10,796,267	97.5000	10,630,828	10,903,413	10,873,780		17,317			5.214	5.427	N/A	1,579	671,641	12/12/2017	09/09/2023
001021-AL-8	AE EUROPE HLDGS INC Super Senior Priority Initial				3.C Z	8,637,595	100.5850	8,888,167	8,836,474	8,695,855		53,539			0.000	2.450	N/A	11,948	1,029,310	12/03/2021	10/21/2023
000000-00-0	SPI LLC Term A Loan				2.C PL		0.0000								0.000	0.000	N/A		8,204		11/01/2023
91865F-AG-4	VACO HLDGS LLC Term Loan A				2.C PL	10,843,925	100.6210	10,966,144	10,898,417	10,878,971		9,886			5.133	5.268	N/A	142,965	691,610	08/07/2019	11/09/2023
000000-00-0	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te				4.C		0.0000								0.000	0.000	N/A		2,111		11/10/2023
25403#-AK-2	SAPPHIRE TELECOM INC Revolver				3.A PL	5,449,236	81.2090	4,425,256	5,449,236	5,449,236					6.395	6.452	N/A	54,788	329,834	05/21/2021	11/20/2023
65538U-AC-1	NONNI'S FOODS-LLC Initial Term Loan				4.B FE	14,262,208	99.5000	14,334,239	14,406,271	14,355,531		24,727			4.601	4.840	N/A	3,683	803,350	12/08/2017	12/01/2023
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan				3.A PL	14,441,625	97.3750	14,204,558	14,587,500	14,518,718		29,396			6.750	7.149	N/A	186,462	984,840	01/23/2019	01/23/2024
000000-00-0	PAYMENT ALLIANCE Initial Revolver				3.A PL		0.0000								0.000	0.000	N/A		3,390		01/31/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47630E-AD-0	JENSEN HUGHES INC Term Loan				3.C PL	7,876,611	98.9320	7,871,151	7,956,131	7,366,362		(546,056)			4.726	4.884	N/A	60,625	471,058	05/13/2016	03/22/2024
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan				3.C PL	2,841,672	98.5400	2,826,257	2,868,132	2,857,251		4,514			4.680	4.858	N/A	23,740	159,916	03/27/2018	03/22/2024
47630E-AE-8	JENSEN HUGHES INC Jensen Hughes Inc				4.C Z	2,820,707	100.0000	2,849,199	2,849,199	2,849,199		28,492			0.767	11.442	N/A		28,295	08/19/2021	03/22/2024
053658-AA-4	AVETTA LLC Tranche B Term Loan				3.B PL	9,243,390	99.9150	9,281,642	9,289,503	9,269,773		7,868			5.604	5.771	N/A	1,446	535,902	05/16/2018	04/10/2024
37244#-AA-2	GENSERVE LLC Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		87,439		04/12/2024
C8665@-AA-2	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK				5.A Z		0.0000		4,852,910			83,173	2,268,777		8.724	0.000	N/A	1,176	404,942	12/31/2021	04/29/2024
000000-00-0	MERITB2B LLC TERM A LOAN				4.B Z	4,950,000	99.0000	4,950,000	5,000,000	5,000,000		50,000			0.867	28.576	N/A		1,686	12/17/2021	05/23/2024
000000-00-0	GS ACQUISITION INC Fifth Supplemental Term Loan				3.A PL		0.0000					(1,471)			0.000	0.000	N/A		38,943		05/24/2024
000000-00-0	GS ACQUISITION INC Fourth Supplemental Delayed Dr				3.A PL		0.0000								0.000	0.000	N/A		6,765		05/24/2024
000000-00-0	GS ACQUISITION INC Third Supplemental DDTL				3.B PL		0.0000								0.000	0.000	N/A		24,169		05/24/2024
36259*-AA-0	GS ACQUISITION INC Revolver				3.B PL	581,947	100.0000	585,485	585,485	582,557		609			0.000	2.959	N/A	15	4,586	12/30/2021	05/25/2024
91916F-AB-4	VALIDITY INC Revolver				2.C PL		0.0000								0.000	0.000	N/A		(5,031)		05/30/2024
30225#-AA-0	EXTERRO INC Second Amendment Term Loan				3.A PL	23,447,679	100.2300	23,738,998	23,684,524	23,512,453		63,628			5.673	6.119	N/A	115,658	1,548,737	12/07/2020	06/01/2024
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver				4.A PL	10,000,000	86.8850	8,688,510	10,000,000	10,000,000					5.132	5.242	N/A	104,055	471,333	09/01/2021	06/06/2024
20007*-AF-8	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw				3.B PL	12,679,912	100.0000	12,679,912	12,679,912	12,679,912					0.000	6.275	N/A	4,303	600,096	06/11/2021	06/18/2024
03217F-AK-5	AMSPEC SERVICES INC 2020 Incremental Term Loan				4.A PL	2,567,500	100.0000	2,633,333	2,633,333	2,586,244		16,615			0.000	6.888	N/A	874	204,633	10/30/2020	07/02/2024
000000-00-0	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan				3.A Z	14,921,022	99.0450	14,927,766	15,071,740	14,926,201		5,179			5.000	5.515	N/A	92,105	114,294	11/18/2021	07/10/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver				3.C Z	495,000	99.0080	495,039	500,000	494,969		(31)			6.211	6.783	N/A	949		12/21/2021	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan				3.C Z	16,590,669	99.0300	16,595,673	16,758,252	16,593,031		2,362			7.000	7.637	N/A	52,137		12/03/2021	07/16/2024
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Revolver				4.C PL	3,990,000	96.9830	3,869,634	3,990,000	3,990,000					4.700	4.680	N/A	24,429	164,054	12/23/2021	07/24/2024
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan				2.C PL	1,560,000	99.0690	1,545,472	1,560,000	1,560,000					5.429	5.331	N/A	2,836	21,769	12/23/2021	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Term A Loan				2.C PL	10,745,267	99.0690	10,743,993	10,844,988	10,789,505		19,419			5.474	5.724	N/A	1,649	802,106	09/27/2019	08/09/2024
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan				3.A PL	11,444,774	98.0000	11,263,265	11,493,128	11,474,106		7,111			3.851	3.953	N/A	2,462	553,506	04/17/2018	08/10/2024
000000-00-0	SSJA BARIATRIC MGMT LLC Term A Loan				3.A PL	10,884,976	99.0330	10,878,409	10,984,656	10,925,695		20,197			5.224	5.477	N/A	1,594	685,397	01/13/2020	08/26/2024
65014E-AB-2	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan				3.A Z	1,894,860	100.0000	1,914,000	1,914,000	1,899,621		4,761			0.000	5.850	N/A	10,415	119,426	12/31/2020	08/26/2024
65014E-AD-8	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan				4.B Z	9,173,964	99.0270	9,176,445	9,266,631	9,176,523		2,558			0.811	1.197	N/A	1,235	4,524	12/02/2021	08/26/2024
000000-00-0	BROOK & WHITTLE HOLDING CORP Sixth Amendment Term Loan				3.A PL		0.0000								0.000	0.000	N/A	20,187		04/16/2021	10/17/2024
000000-00-0	BROOK & WHITTLE HOLDING CORP Fifth Amendment Term Loan				3.A PL		0.0000								0.000	0.000	N/A		17,903		10/17/2024
68558U-AK-2	ORBIT PURCHASER LLC Fourth Incremental Term Loan				4.C Z	16,572,337	100.0000	16,739,734	16,739,734	16,587,682		15,345			5.124	5.590	N/A	176,301	376,644	08/18/2021	10/19/2024
000000-00-0	ORBIT PURCHASER LLC Initial Term Loan				2.C PL	13,061,203	99.0000	13,036,080	13,167,758	13,114,213		17,425			4.724	4.907	N/A	1,728	734,286	12/04/2019	10/21/2024
000000-00-0	ORBIT PURCHASER LLC Delayed Draw Term Loan				2.C PL	3,862,178	99.0000	3,821,789	3,860,393	3,861,475		(351)			4.724	4.735	N/A	1,012	215,271	12/04/2019	10/21/2024
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan				4.C Z	9,631,859	99.4000	9,670,772	9,729,150	9,673,486		41,627			0.792	4.475	N/A	7,278		11/18/2021	11/02/2024
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan				4.C PL	23,760,000	100.9220	24,221,366	24,000,000	23,890,046		34,877			4.468	4.661	N/A	5,965	1,347,630	12/05/2017	12/05/2024
000000-00-0	LRN CORP Revolver				3.C PL	1,000,000	100.2570	1,002,571	1,000,000	1,000,000					0.000	4.908	N/A	1,215		12/23/2021	12/17/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL				3.B PL	1,737,760	100.0000	1,782,318	1,782,318	1,742,948		5,187			0.000	5.540	N/A	2,741	29,408	07/15/2021	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan				3.B PL	3,695,774	98.9700	3,751,495	3,790,537	3,717,875		22,101			0.000	5.427	N/A	970	220,792	12/23/2020	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan				3.B PL	6,000,459	98.3390	5,900,773	6,000,459	6,000,459					4.601	4.646	N/A	1,536	255,966	01/16/2020	12/18/2024
12509N-AE-0	CDI ACQUISITIONCO INC 2020 Incremental Term Loan				2.A PL	15,335,409	99.6500	15,436,142	15,490,313	15,370,501		36,571			0.000	5.259	N/A	2,089	845,016	12/24/2020	12/24/2024
12509N-AG-5	CDI ACQUISITIONCO INC 2021 Incremental Term Loan				4.C Z	2,092,740	99.6500	2,106,487	2,113,879	2,094,918		2,178			0.503	0.816	N/A	237	19,377	08/24/2021	12/24/2024
91860#-AB-0	VPET USA LLC Revolver				3.A PL	558,345	98.8600	552,835	559,210	558,377		32			0.000	3.937	N/A	59	3,059	12/22/2021	12/31/2024
000000-00-0	PAI HOLDCO INC Delayed Draw Term Loan				5.A PL		0.0000								0.000	0.000	N/A		(19,358)		01/05/2025
000000-00-0	PAI HOLDCO INC SR-UNSEC				5.A PL		0.0000								0.000	0.000	N/A		(61,254)		01/05/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan				3.A PL	7,913,785	98.0900	7,841,042	7,993,722	7,939,866		11,838			5.374	5.651	N/A	80,231	539,667	03/02/2020	01/23/2025
48283U-AC-4	KABAFUSION HLDGS LLC First Lien Initial Term Loan				2.C PL	3,195,000	100.0130	3,195,408	3,195,000	3,195,000					4.224	4.309	N/A	375	161,969	01/28/2019	01/28/2025
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver				5.A FE	4,016,059	89.1860	3,597,852	4,034,100	4,034,100		3,568			4.649	2.296	N/A		301,720	11/24/2021	02/26/2025
60725#-AD-6	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term				3.A PL	3,795,205	100.0000	3,814,276	3,814,276	3,799,379		4,144			0.000	5.398	N/A	1,091	255,556	11/24/2020	03/04/2025
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan				3.B PL	24,470,147	75.7330	18,719,074	24,717,320	24,570,431		41,328			5.382	5.624	N/A	7,398	1,566,288	11/26/2019	03/29/2025
07367#-AD-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan				2.C Z	2,535,319	100.0000	2,535,319	2,535,319	2,535,319					1.111	1.129	N/A	78	132	12/29/2021	03/31/2025
00018K-AF-2	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa				3.A PL	1,390,343	98.9200	1,389,220	1,404,387	1,391,149		806			0.000	7.349	N/A	15,840	25,167	07/29/2021	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan				3.A Z	500,151	99.2980	501,659	505,203	501,814		1,663			0.000	4.998	N/A	399		12/01/2021	05/03/2025
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa				3.A PL	6,857,638	100.4800	6,890,555	6,857,638	6,857,638					0.000	7.052	N/A	33,944	467,386	08/17/2020	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa				3.A PL	400,543	100.4800	406,531	404,589	401,160		616			0.000	7.240	N/A	4,336	15,776	04/08/2021	05/05/2025
87404D-AC-4	TAILWIND RANDYS LLC Revolver				3.B PL	2,500,000	100.0140	2,500,360	2,500,000	2,500,000					4.533	4.136	N/A	570	67,718	11/12/2021	05/16/2025
87404D-AD-2	TAILWIND RANDYS LLC Initial Term Loan				3.B PL	12,065,625	100.0140	12,189,256	12,187,500	12,114,127		19,375			5.224	5.455	N/A	1,768	777,486	05/16/2019	05/16/2025
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan				3.B PL	2,454,659	100.0140	2,473,794	2,473,437	2,458,516		3,004			5.224	5.431	N/A	5,628	140,397	03/31/2021	05/16/2025
87404#-AD-7	TAILWIND RANDYS LLC 2021 Incremental Term Loan				3.B PL	5,103,249	100.0000	5,154,797	5,154,797	5,110,934		7,686			0.000	5.604	N/A	1,496	251,522	03/31/2021	05/16/2025
000000-00-0	TAILWIND RANDYS LLC III AMND INCREMENTAL TERM LOAN				3.B Z	1,390,841	99.8560	1,402,873	1,404,889	1,404,889		14,049			0.867	18.940	N/A		5,327	12/10/2021	05/16/2025
000000-00-0	TAILWIND RANDYS LLC 4th Amendment Incremental Term				3.B Z	5,308,270	98.3890	5,308,626	5,395,559	5,308,725		456			0.766	1.266	N/A	1,033	7,794	12/23/2021	05/16/2025
91916F-AD-0	VALIDITY INC Term Loan				2.C PL	16,510,442	98.2500	16,356,130	16,647,460	16,563,442		22,024			4.854	5.066	N/A	2,245	774,399	03/25/2020	05/30/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan				4.A PL	822,408	86.8850	721,768	830,716	825,003		1,515			5.168	5.492	N/A	4,884	50,696	05/15/2020	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan				4.A PL	9,486,079	86.8850	8,325,241	9,581,898	9,521,302		15,609			5.190	5.501	N/A	33,235	583,265	06/06/2019	06/06/2025
39954*-AA-2	GROUND PENETRATING RADAR SYSTE First Lien Revolver				3.B PL	2,632,344	99.6200	2,648,539	2,658,642	2,635,303		2,959			0.000	5.333	N/A	2,043	99,945	12/15/2021	06/26/2025
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan				2.B PL	13,603,318	99.4800	13,669,274	13,740,725	13,628,550		25,232			0.000	5.224	N/A	57,378	496,239	02/17/2021	07/08/2025
67114C-AC-9	ONS MSO LLC First Lien Initial Term Loan				2.B PL	9,677,250	99.2500	9,701,688	9,775,000	9,714,431		15,679			4.131	4.345	N/A	100,948	508,356	07/15/2019	07/08/2025
25403#-AB-2	DILIGENT CORPORATION Dollar Term Loan B-1				3.C PL	54,856,275	101.6300	56,239,449	55,337,449	54,973,286		92,572			6.474	6.733	N/A	9,951	4,957,657	08/04/2020	07/31/2025
25403#-AR-7	DILIGENT CORPORATION Dollar Delayed Draw Term Loan				3.C PL	607,251	99.7500	605,733	607,251	607,251					7.250	7.452	N/A	3,923	7,582	07/30/2021	08/04/2025
45836*-AE-5	Integrity Marketing Acquisitio Amendment No 6 Delayed Draw Te				3.C PL	11,952,013	99.7350	12,015,515	12,047,440	11,952,574		561			0.000	6.042	N/A	34,345	41,286	12/28/2021	08/27/2025
000000-00-0	Integrity Marketing Acquisitio Amendment No7 Incremental Term				3.C Z	5,139,868	98.5070	5,140,223	5,218,140	5,140,290		423			0.761	1.191	N/A	552	1,033	12/20/2021	08/27/2025
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T				4.C Z	6,731,028	99.0240	6,732,671	6,799,018	6,731,946		918			4.750	5.147	N/A	30,280		12/22/2021	09/01/2025
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan				2.B PL	8,082,420	100.0000	8,131,990	8,131,990	8,084,177		1,758			0.000	4.888	N/A	2,079	74,871	12/29/2021	09/23/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan				2.B PL	2,588,664	100.4090	2,625,495	2,614,813	2,597,691		4,159			4.601	4.839	N/A	669	148,064	09/23/2019	09/23/2025
000000-00-0	J. KNIPPER AND CO INC Term Loan				3.A PL	25,767,973	100.0360	25,839,613	25,830,219	25,788,882		9,615			5.474	5.559	N/A	3,927	2,050,672	11/09/2020	10/01/2025
000000-00-0	PT INTERMEDIATE HOLDGS III LL 2021 Delayed Draw Term Loan				4.C Z	0.0000									0.000	0.000	N/A		12,007		10/15/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver				2.C PL	3,337,778	99.8000	3,361,611	3,368,347	3,368,347		30,570			0.000	13.640	N/A		51,770	11/05/2021	10/31/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan				4.C	29,844,372	99.8000	30,084,158	30,144,447	29,888,037		44,351			5.601	5.972	N/A	9,390	1,637,674	11/05/2021	10/31/2025
80306Y-AA-6	SAPPHIRE TELECOM INC Initial Term Loan				3.A PL	19,164,433	81.2090	15,720,398	19,358,013	19,240,787		26,196			5.410	5.620	N/A	116,355	1,334,627	11/20/2018	11/20/2025
743768-AA-7	PROTEIN FOR PETS OPCO LLC Initial Term Loan				2.C PL	16,376,984	99.5150	16,451,206	16,531,380	16,429,885		20,930			4.718	4.916	N/A	4,333	545,498	06/15/2021	11/30/2025
743768-AC-3	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan				2.C PL	3,442,648	99.5800	3,445,416	3,459,948	3,443,994		1,346			0.000	4.942	N/A	907	105,192	06/15/2021	11/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04041E-AC-6	ARISE HLDGS INC First Lien Initial Term Loan				2.B PL	19,453,500	100.1370	19,676,893	19,650,000	19,512,125		31,355			4.448	4.734	N/A	55,980	1,071,563	12/09/2019	12/09/2025
46585#-AC-6	IVEX HOLDCO INC First Amendment Term Loan				3.A PL	5,359,302	101.0000	5,467,571	5,413,436	5,363,572		4,270			0.000	6.022	N/A	12,651	107,517	06/30/2021	12/17/2025
46585#-AB-8	IVEX HOLDCO INC Intial Term Loan				3.A PL	5,684,580	101.0000	5,799,420	5,742,000	5,694,435		10,208			0.000	5.982	N/A	66,473	316,427	12/17/2020	12/17/2025
46585#-AA-0	IVEX HOLDCO INC Revolver				3.A Z	1,237,500	101.0000	1,262,500	1,250,000	1,238,602		1,102			0.000	6.101	N/A	2,977	38,368	06/14/2021	12/17/2025
19201P-AB-7	CODING SOLUTIONS ACQUISITION Revolver				2.C Z	2,376,000	98.6500	2,367,600	2,400,000	2,378,151		2,152			0.000	6.722	N/A	532	110,343	06/30/2021	12/31/2025
000000-00-0	VPET USA LLC First Amendment Term Loan				3.A PL	8,142,750	98.8600	8,131,235	8,225,000	8,150,573		7,823			0.000	5.330	N/A	1,136	278,644	05/19/2021	12/31/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan				3.A Z	1,578,671	99.0110	1,578,847	1,594,617	1,578,717		46			3.750	4.094	N/A	166	2,990	12/13/2021	12/31/2025
98149H-B*-8	WORLD 50-INC. Senior Secured 2021 Incrementa				4.C	3,135,780	99.7100	3,158,269	3,167,455	3,141,251		5,470			0.000	4.947	N/A	810	165,188	01/22/2021	01/10/2026
86602@-AD-1	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L				3.A PL	10,486,996	99.1750	10,423,499	10,510,208	10,487,434		438			0.000	3.592	N/A	45,706	57,621	12/30/2021	01/14/2026
34965#-AD-0	Fortune International LLC Tranche 2 Delayed Draw Term Lo				2.C PL	7,185,418	99.8200	7,172,484	7,185,418	7,185,418					0.000	0.616	N/A	1,847	61,508	12/03/2021	01/17/2026
98415D-B@-2	XIFIN INC Third Amendment Term Loan				3.A PL	6,308,860	102.0000	6,500,038	6,372,586	6,312,454		3,594			0.000	6.292	N/A	56,482	110,204	07/20/2021	02/06/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan				3.A Z	11,880,362	99.6120	11,984,056	12,030,746	11,999,395		119,033			0.905	17.255	N/A	7,274		12/08/2021	02/06/2026
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver				2.B PL	2,757,857	98.1800	2,735,014	2,785,714	2,760,637		2,780			0.000	4.367	N/A	10,001	94,576	06/01/2021	03/02/2026
77542H-AJ-4	ROHRER CORPORATION REVOLVER 3/2021				3.A PL	1,695,523	101.0000	1,727,100	1,710,000	1,700,203		4,680			3.258	7.064	N/A	2,164	10,845	12/17/2021	03/15/2026
000000-00-0	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan				3.C PL	14,608,986	99.0000	14,462,896	14,608,986	14,608,986					4.724	4.751	N/A	1,917	(2,204,014)	12/17/2020	04/08/2026
000000-00-0	GS ACQUISITION INC Initial Term Loan				3.A Z	24,671,350	99.5000	24,765,797	24,890,248	24,674,668		3,318			5.750	6.098	N/A	127,531		10/20/2021	05/22/2026
04010#-AC-0	ARGANO LLC Delayed Draw Term Loan				3.A PL	3,608,563	99.1450	3,577,709	3,608,563	3,608,563					6.500	6.683	N/A	14,334		12/03/2021	06/10/2026
04010#-AB-2	ARGANO LLC Initial Term Loan				3.A PL	13,710,592	99.1450	13,730,673	13,849,083	13,722,340		11,748			0.000	5.987	N/A	47,406	396,037	08/06/2021	06/10/2026
45063#-AA-3	ITS BUYER INC Initial Term Loan				2.A PL	13,132,764	99.5200	13,201,744	13,265,418	13,143,446		10,682			0.000	5.993	N/A	4,128	320,475	06/14/2021	06/14/2026
45063#-AB-1	ITS BUYER INC Revolver				2.A Z		0.0000								0.000	0.000	N/A		8,125		06/14/2026
000000-00-0	ITS BUYER INC First Amendment Term Loan				4.C Z	13,394,981	99.0000	13,394,981	13,530,284	13,530,284		135,303			0.000	8.926	N/A		14,991	11/15/2021	06/14/2026
39954*-AB-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan				3.B PL	19,602,000	99.6200	19,724,760	19,800,000	19,623,840		21,840			0.000	5.276	N/A	60,654	870,171	03/10/2021	06/26/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan				4.C PL	7,741,800	95.9000	7,499,380	7,820,000	7,766,005		10,329			4.601	4.796	N/A	63,958	267,870	07/25/2019	07/24/2026
000000-00-0	PLAZE INC				4.C FE		0.0000								0.000	0.000	N/A		29,427		08/03/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Term B Loan				3.B PL	2,390,665	99.5000	2,390,665	2,402,679	2,394,449		1,650			4.464	4.592	N/A	597	127,893	08/08/2019	08/08/2026
48881#-AC-3	KENE ACQUISITION INC First Lien Delayed Draw Term L				3.B PL	401,855	99.5000	399,846	401,855	401,855					4.468	4.576	N/A	100	21,390	02/06/2020	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC 2021 Incremental Term Loan				3.B Z	17,448,750	99.0080	17,450,145	17,625,000	17,450,159		1,409			0.628	0.857	N/A	5,225		12/15/2021	08/10/2026
03755#-AB-3	APEX ANALYTIX LLC Term Loan				2.C Z	12,343,342	100.0000	12,468,023	12,468,023	12,366,462		19,159			0.000	5.528	N/A	3,614	858,607	08/18/2020	08/18/2026
78481G-AB-4	STS HLDG INC SR-UNSEC				3.B PL	2,881,201	89.1550	2,614,485	2,932,500	2,896,298		6,742			4.718	5.045	N/A	770	169,349	03/31/2021	08/27/2026
000000-00-0	JARROW FORMALS INC Initial Term Loan				3.A PL	37,068,281	102.0000	38,288,250	37,537,500	37,135,412		70,687			0.000	6.792	N/A	13,346	2,759,267	11/30/2020	08/31/2026
93625#-AC-0	WARRIOR ACQUISITION REVOLVER				2.C PL	640,000	98.2700	628,928	640,000	640,000					0.000	0.887	N/A	1,141		10/19/2021	09/16/2026
36258#-AD-1	GABRIEL PATNERS LLC First Amendment Incremental Te				3.A PL	4,237,683	100.0000	4,280,488	4,280,488	4,241,802		4,119			0.000	6.841	N/A	1,540	251,534	03/03/2021	09/21/2026
36258#-AE-9	GABRIEL PATNERS LLC Second Amendment Incremental T				3.A PL	745,953	100.0000	753,488	753,488	746,390		437			0.000	6.768	N/A	1,466	13,960	06/30/2021	09/21/2026
36258#-AA-7	GABRIEL PATNERS LLC Revolver				3.A PL		0.0000								0.000	0.000	N/A		1,219		09/21/2026
21925E-AD-9	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan				2.C PL	1,231,313	101.0000	1,256,188	1,243,750	1,232,121		808			0.000	6.065	N/A	1,582	41,099	06/24/2021	09/24/2026
21925E-AB-3	CORNERSTONE ADVISORS OF ARIZON Revolver				2.C PL	1,361,250	101.0000	1,388,750	1,375,000	1,365,634		4,384			0.000	2.904	N/A	1,954		11/03/2021	09/24/2026
21925E-AF-4	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan				4.B Z	2,138,739	99.0160	2,139,092	2,160,342	2,138,741		2			6.500	6.898	N/A	3,120		12/02/2021	09/24/2026
12022J-AC-1	BULLHORN INC Amendment No 1 Term Loan				3.C PL	15,623,260	100.5000	15,929,892	15,850,639	15,661,453		32,460			0.000	6.394	N/A	5,262	986,579	10/05/2021	09/30/2026
12022R-B*-9	BULLHORN INC Revolving Loan				3.C Z		0.0000								0.000	0.000	N/A		29,807		09/30/2026
05516H-AC-2	B2B INDUSTRIAL PRODUCTS LLC Term A Loan				2.A PL	10,993,151	101.0000	11,272,165	11,160,559	11,020,635		23,999			0.000	7.193	N/A	2,084	848,667	10/07/2020	10/07/2026
05516H-AD-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan				2.A PL	3,634,099	101.0000	3,726,335	3,689,441	3,642,037		7,938			0.000	7.099	N/A	2,014	274,454	02/16/2021	10/07/2026
05516H-AF-5	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan				2.A PL	4,936,146	101.0000	5,036,819	4,986,950	4,939,765		3,619			0.000	5.383	N/A	51,250	95,034	10/29/2021	10/07/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term																				
000000-00-0	Loan				2.A Z	1,871,638	101.0000	1,890,354	1,871,638	1,871,638					0.000	1.006	N/A		1,573	12/17/2021	10/07/2026
05516H-AB-4	B2B INDUSTRIAL PRODUCTS LLC Revolver				2.A Z	4,910,356	101.0000	5,022,238	4,972,513	4,916,440		5,951			0.000	6.062	N/A	782	231,396	12/09/2021	10/07/2026
00117@-AC-2	AFC-DELL HOLDING CORP Revolver				3.B PL	1,053,230	101.0000	1,069,002	1,058,418	1,053,201		(29)			0.000	5.623	N/A	317	31,385	12/29/2021	10/09/2026
92539E-AB-2	VESSCO MIDCO HOLDINGS LLC First Lien Revolver				2.C Z		0.0000								0.000	0.000	N/A		15,381		10/18/2026
	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw																				
92539E-AD-8	Term L				4.B	10,163,142	98.5000	10,111,813	10,265,800	10,174,216		11,143			0.000	4.949	N/A	67,479	406,348	08/06/2021	10/19/2026
92984#-AA-1	W2O HOLDINGS INC 2020 Incremental DDTL				2.B Z	7,328,659	100.0000	7,402,686	7,402,686	7,333,118		4,460			0.000	5.202	N/A	72,243	174,764	07/06/2021	10/21/2026
92984#-AB-9	W2O HOLDINGS INC 2020 Incremental Revolver				2.B Z		0.0000								0.000	0.000	N/A		3,110		10/21/2026
10463N-AB-4	BRADSHAW INTERNATIONAL INC Revolving Commitment				4.B Z	4,545,338	97.5000	4,545,338	4,661,885	4,546,150		812			5.750	6.486	N/A	10,195	16,344	10/27/2021	10/21/2026
74355E-AB-1	PROSCI INC TERM				4.C Z	32,754,806	99.0000	32,754,806	33,085,662	33,085,662		330,857			0.792	6.062	N/A		375,201	10/21/2021	10/21/2026
04268B-AB-0	AROTECH CORPORATION Delayed Draw Term Loan				3.B PL	871,791	101.0000	887,162	878,378	871,705		(86)			0.000	6.708	N/A	2,646		12/15/2021	10/22/2026
04268B-AD-6	AROTECH CORPORATION Revolver				3.C Z		0.0000								0.000	0.000	N/A		17,815		10/22/2026
44917C-AB-9	HYPHEN SOLUTIONS LLC Initial Term Loan				3.A PL	16,326,796	101.0000	16,656,630	16,491,713	16,352,681		24,454			0.000	5.691	N/A	4,903	1,022,601	10/27/2020	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan				3.A Z	19,138,917	99.8560	19,304,491	19,332,239	19,332,239		193,322			0.867	18.940	N/A		13,285	12/10/2021	10/27/2026
89376A-YQ-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan				2.C PL	6,125,717	99.6500	6,218,021	6,239,860	2,907,537		(3,218,180)			0.000	3.039	N/A	27,648	377,360	12/09/2021	10/30/2026
64431#-AF-8	NEW ERA TECHNOLOGY INC Initial Term Loan				2.C PL	14,270,180	99.6500	14,510,443	14,561,408	14,299,935		29,755			6.250	6.737	N/A	156,737		04/30/2021	10/30/2026
64431#-AH-4	NEW ERA TECHNOLOGY INC REVOLVER				2.C PL	342,657	99.6500	348,427	349,650	348,234		5,577			0.000	9.253	N/A	567		10/19/2021	10/30/2026
000000-00-0	IVEX HOLDCO INC Scond Amendment Incremental TL				3.A Z	9,875,250	101.0000	10,074,750	9,975,000	9,975,000		99,750			0.867	13.798	N/A		52,230	11/02/2021	11/02/2026
	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term																				
92539E-AC-0	Loan				4.B	18,843,507	98.5000	18,748,338	19,033,846	18,875,653		28,707			4.718	5.011	N/A	4,995	1,224,265	10/30/2020	11/02/2026
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan				3.A PL	24,440,625	100.0000	24,750,000	24,750,000	24,490,376		44,770			0.000	6.521	N/A	261,882	1,641,780	11/05/2020	11/05/2026
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver				3.C Z	2,500,000	99.0080	2,475,205	2,500,000	2,500,000					0.714	0.725	N/A	595	4,583	09/21/2021	11/10/2026
	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan																				
01888K-AD-2					2.C PL	8,876,025	98.7500	8,853,611	8,965,682	8,890,441		13,361			4.677	4.968	N/A	2,332	528,975	11/18/2020	11/18/2026
47008U-AC-0	JAGAUR BARROWER LLC Initial Term Loan				2.C PL	24,551,625	100.0000	24,875,000	24,875,000	24,601,094		48,017			0.000	5.210	N/A	103,962	1,203,846	12/01/2020	12/01/2026
47008U-AB-2	JAGUARBARROW LLC REVOLVER				4.B Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					0.792	0.810	N/A	2,475		10/15/2021	12/01/2026
83089H-AC-6	MSM ACQUISITIONS INC Delayed Draw Term Loan				4.A PL	11,831,802	101.0000	12,010,669	11,891,751	11,837,303		5,501			6.114	6.382	N/A	20,273	488,782	06/22/2021	12/09/2026
83089H-AB-8	MSM ACQUISITIONS INC Initial Term Loan				4.A PL	29,459,475	101.0000	30,054,616	29,757,046	29,499,607		41,105			0.000	6.426	N/A	139,040	2,045,509	08/02/2021	12/09/2026
88770Y-AF-5	TINUITI INC Initial Term Loan				2.C PL	8,246,467	100.0000	8,350,853	8,350,853	8,260,390		14,404			0.000	6.168	N/A	109,721	564,842	12/10/2020	12/10/2026
88770Y-AG-3	TINUITI INC Initial Delayed Draw Term Loan				2.C PL	1,078,900	100.0000	1,080,250	1,080,250	1,078,770		(131)			0.000	6.130	N/A	359	53,825	03/01/2021	12/10/2026
000000-00-0	HELIOS BUYER INC Term Loan				4.B PL	21,831,999	99.4900	21,940,056	22,052,524	21,860,606		30,082			0.000	6.392	N/A	36,960	1,494,140	07/30/2021	12/15/2026
000000-00-0	HELIOS BUYER INC Revolver				4.B PL	714,636	99.4900	710,991	714,636	714,636					0.000	6.189	N/A	1,913	16,883	12/15/2021	12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan				4.B Z	11,087,956	99.4900	11,031,408	11,087,956	11,087,956					0.000	6.344	N/A	32,554	393,314	06/24/2021	12/15/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW				4.B Z	2,804,346	99.4900	2,804,064	2,818,438	2,807,570		3,224			0.624	2.001	N/A	3,067	33,871	10/29/2021	12/15/2026
	SAFETY PRODUCTS HOLDINGAS LLC DELAYED DRAW TERM																				
770690-XX-8	LOAN				3.B Z	6,609,379	100.0000	6,676,140	6,676,140	6,676,140		66,761			0.000	5.008	N/A		119,728	09/29/2021	12/16/2026
78655#-AA-8	SAFETY PRODUCTS HOLDINGAS LLC Term Loan				4.C	18,189,341	100.0000	18,373,072	18,373,072	18,214,073		26,537			0.000	6.560	N/A	47,583	1,329,115	12/16/2020	12/16/2026
74174*-AB-1	Prime Buyer LLC Initial Term Loan				2.B PL	15,651,158	100.0000	15,889,500	15,889,500	15,684,435		34,702			5.468	5.887	N/A	4,833	1,074,071	12/22/2020	12/22/2026
000000-00-0	Prime Buyer LLC Amendment No1 Incremental Term				2.B Z	18,906,524	98.7560	18,907,596	19,145,847	18,907,719		1,195			0.525	0.788	N/A	3,351		12/09/2021	12/22/2026
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver				3.A Z	2,579,211	99.5000	2,592,237	2,605,263	2,582,844		3,634			0.000	4.594	N/A	527	21,720	12/28/2021	12/22/2026
	Lynx Franchising LLC 2021-12 Incremental Term Loan																				
000000-00-0					4.B Z	11,880,000	99.0070	11,880,888	12,000,000	11,880,817		817			0.828	1.046	N/A	4,691		12/15/2021	12/23/2026
57058H-AB-9	MARKET PERFORMANCE GROUP HOLDI Term Loan A				3.A PL	25,727,625	100.0000	25,987,500	25,987,500	25,759,729		36,173			0.000	6.524	N/A	147,586	1,665,829	12/29/2020	12/29/2026
57058H-AC-7	MARKET PERFORMANCE GROUP HOLDI Revolver				3.A Z	3,376,534	100.0000	3,406,250	3,406,250	3,377,622		1,145			0.000	5.338	N/A	1,888	59,481	12/08/2021	12/29/2026
	MARKET PERFORMANCE GROUP HOLDI First Amendment																				
000000-00-0	Term Loan				4.B Z	7,128,000	99.0030	7,128,205	7,200,000	7,128,170		170			0.791	1.008	N/A	1,424		12/23/2021	12/29/2026
	SEKO GLOBAL LOGISTICS NETWORK INCREMENTAL REVOLVER																				
000000-00-0					3.A PL	6,548,151	99.0000	6,530,462	6,596,426	6,596,426		48,275			5.132	0.000	N/A		64,551	12/06/2021	12/30/2026
19201P-AF-8	CODING SOLUTIONS ACQUISITION Term Loan				2.C PL	19,465,875	98.6500	19,397,056	19,662,500	19,491,882		26,007			0.000	6.474	N/A	6,673	1,408,327	12/31/2020	12/31/2026
	Integrity Marketing Acquisitio Amendment No 4																				
45836*-AD-7	Delayed Draw Te				3.C PL	5,587,820	99.5000	5,644,549	5,672,913	5,592,991		5,171			0.000	6.350	N/A	50,700	152,981	08/23/2021	02/05/2027
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC				3.C Z	52,618,333	99.5860	53,396,503	53,618,333	52,621,586		3,253			0.000	12.491	N/A	1,795,034	3,618,333	09/30/2021	02/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	LIQUI-BOX HLDGS INC First Amendment Term Loan				4.C Z	3,411,489	97.0000	3,411,489	3,516,999	3,414,270		2,782			0.000	0.576	N/A			11/10/2021	02/26/2027
28262#-AC-4	80/20 LLC Term Loan				2.C PL	19,607,941	100.0000	19,806,001	19,806,001	19,627,179		19,239			0.000	5.182	N/A	247,161	705,371	03/01/2021	03/01/2027
34484K-AB-5	FOODSCIENCE LLC Term Loan A				3.B PL	25,701,887	99.7900	25,906,982	25,961,502	25,900,227		198,341			0.000	6.384	N/A	111,961	961,247	09/01/2021	03/01/2027
62901*-AB-6	NDC ACQUISITION CORP Revolver				3.B PL	493,750	99.1100	495,550	500,000	494,169		419			0.000	6.342	N/A	1,900	17,873	06/30/2021	03/09/2027
62901*-AA-8	NDC ACQUISITION CORP Initial Term Loan				3.B PL	23,679,756	99.1100	23,766,082	23,979,500	23,706,795		27,039			0.000	6.389	N/A	7,950	1,040,118	03/09/2021	03/09/2027
77542H-AK-1	ROHRER CORPORATION Term Loan				3.A PL	19,701,000	101.0000	20,099,000	19,900,000	19,718,444		17,444			0.000	5.433	N/A	28,211	935,416	03/15/2021	03/15/2027
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN				2.A PL	18,408,657	100.0000	18,510,863	18,510,863	18,417,817		9,161			4.879	5.086	N/A	160,943	481,670	10/08/2021	03/26/2027
894108-AB-1	TRANSYSTEMS CORPORATION Transystems Corporation				4.C Z	22,293,237	99.9900	22,516,169	22,518,421	22,310,925		17,689			0.000	5.145	N/A	3,019	943,638	05/20/2021	03/31/2027
92276A-AM-3	VENSURE EMPLOYER SERVICES INC NEW DELAYED DRAW TERM				2.A Z	1,889,686	100.0000	1,889,686	1,889,686	1,889,686					0.838	0.000	N/A			12/31/2021	04/01/2027
00117@-AB-4	AFC-DELL HOLDING CORP Delayed Draw Term Loan				3.B PL	5,964,113	101.0000	6,084,600	6,024,357	5,814,490		(149,624)			0.000	(54.908)	N/A	962	53,569	12/23/2021	04/09/2027
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan				3.B PL	13,794,000	101.0000	14,072,667	13,933,334	13,805,626		11,626			0.000	5.610	N/A	4,103	711,332	04/09/2021	04/09/2027
00117@-AC-2	AFC-DELL HOLDING CORP Term Loan				3.B Z	576,816	99.0040	576,841	582,642	576,837		21			0.839	1.046	N/A	163		12/20/2021	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw				3.B Z	288,661	99.0030	288,669	291,576	288,666		6			0.841	1.049	N/A	61		12/23/2021	04/09/2027
76133@-AA-6	REVALIZE INC Tranche 2 Delayed Draw Term Lo				3.A PL	6,666,357	99.6540	6,668,305	6,691,450	4,736,355		(1,930,002)			0.000	4.448	N/A	13,510	74,141	12/14/2021	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL				3.A Z	1,314,103	99.6540	1,322,786	1,327,377	1,327,377		13,274			0.842	26.587	N/A		3,457	11/12/2021	04/15/2027
55292S-AF-6	MBS HLDGS INC Initial Term Loan				3.A PL	19,701,000	99.6100	19,822,390	19,900,000	19,716,162		15,162			0.000	6.468	N/A	6,745	831,338	04/16/2021	04/16/2027
94184#-AA-5	WATERMILL EXPRESS LLC TERM LOAN				3.B PL	17,987,870	100.6300	18,284,034	18,169,565	18,001,309		13,439			0.000	6.186	N/A	216,205	836,505	04/20/2021	04/20/2027
85569*-AA-2	STARWEST BOTANICALS ACQUISITIO Term Loan				3.B PL	18,678,665	100.0000	18,867,338	18,867,338	18,696,362		17,697			0.000	5.615	N/A	172,385	807,408	04/30/2021	04/30/2027
85569*-AB-0	STARWEST BOTANICALS ACQUISITIO Revolver				3.B Z		0.0000								0.000	0.000	N/A		1,013		04/30/2027
65960@-AD-1	North Haven Stallone Buyer LLC Term B Loan				3.B PL	4,805,851	98.7950	4,795,899	4,854,395	4,808,643		2,792			0.000	5.478	N/A	26,554	148,943	05/24/2021	05/24/2027
65960@-AB-5	North Haven Stallone Buyer LLC Delayed Draw Term Loan				3.B PL	2,100,581	98.7950	2,089,469	2,114,955	2,101,041		460			0.000	0.132	N/A	5	5,765	12/14/2021	05/24/2027
65960@-AC-3	North Haven Stallone Buyer LLC Initial Revolver				3.B PL	1,588,455	98.7950	1,585,166	1,604,500	1,588,736		281			0.000	5.487	N/A	5,468	18,400	12/28/2021	05/24/2027
74908J-AB-2	QUORUM HEALTH RESOURCES LLC Term Loan				3.A PL	18,086,407	99.8600	18,243,521	18,269,098	18,095,296		8,889			0.000	6.266	N/A	102,541	637,392	05/28/2021	05/28/2027
000000-00-0	SCIENS BUILDINGS SOLUTIONS LLC Delayed Draw Term Loan				3.A Z		0.0000								0.000	0.000	N/A	262		12/07/2021	06/01/2027
91835#-AL-0	VRC COMPANIES LLC Closing Date Term Loan				4.C PL	11,523,308	98.8600	11,565,424	11,698,790	11,532,249		8,941			0.000	6.149	N/A	5,574	337,154	06/22/2021	06/29/2027
91835#-AJ-5	VRC COMPANIES LLC Initial Delayed Draw Term Loan				4.C PL	760,519	98.8600	763,299	772,101	636,002		(124,517)			0.000	6.229	N/A	294	7,099	11/30/2021	06/29/2027
91835#-AK-2	VRC COMPANIES LLC Revolver				4.C Z		0.0000								0.000	0.000	N/A		460		06/29/2027
55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan				3.A PL	6,268,609	99.7600	6,316,732	6,331,929	6,271,725		3,115			0.000	0.504	N/A	57	121,186	09/16/2021	06/30/2027
55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan				3.A PL	18,876,676	99.7600	19,021,588	19,067,349	18,891,668		14,992			0.000	0.952	N/A	814	633,460	06/30/2021	06/30/2027
55284B-AD-8	MC GROUP VENTURES CORPORATION Revolver				4.C Z	2,784,375	99.7600	2,805,750	2,812,500	2,786,586		2,211			0.000	0.952	N/A	120	93,438	06/30/2021	06/30/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan				3.B PL	225,066	99.0690	225,224	227,340	225,146		80			5.622	5.947	N/A	2,669	3,776	07/20/2021	07/16/2027
65960#-AA-5	NORTH HAVEN STACK BUYER LLC Term Loan				3.B PL	7,603,586	99.0690	7,608,917	7,680,390	7,606,289		2,703			0.000	5.947	N/A	90,183		07/20/2021	07/16/2027
65960#-AB-3	NORTH HAVEN STACK BUYER LLC Revolver				4.C Z	220,275	99.0690	220,429	222,500	220,353		78			0.000	5.947	N/A	2,606		07/20/2021	07/16/2027
29503B-AB-2	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan				2.B PL	22,596,648	99.0570	22,609,571	22,824,897	22,604,277		7,629			0.000	5.180	N/A	188,800	331,754	07/30/2021	07/30/2027
10170*-AB-9	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN				2.B PL	4,253,945	99.0540	4,246,023	4,286,579	4,255,411		1,466			0.000	0.788	N/A	1,620	63,667	11/05/2021	08/02/2027
10170*-AA-1	BOUNTEOUS INC Initial Term Loan				2.B PL	8,204,512	99.0540	8,208,977	8,287,386	8,208,234		3,722			5.132	5.439	N/A	71,236	208,884	08/02/2021	08/02/2027
000000-00-0	CVI PARENT INC Term Loan				3.A PL	3,897,351	99.0460	3,899,148	3,936,718	3,898,973		1,622			4.650	4.940	N/A	25,422	55,333	08/12/2021	08/12/2027
000000-00-0	CVI PARENT INC Revolver				3.A Z	632,588	99.0460	632,880	638,978	632,584		(4)			0.568	0.759	N/A	30		12/29/2021	08/12/2027
90384#-AB-9	ULTIMATE BAKED GOODS MIDCO LLC Term Loan				3.A PL	31,135,854	97.5000	30,819,754	31,610,004	31,154,933		19,079			6.355	6.846	N/A	106,015	891,226	08/13/2021	08/13/2027
90384#-AA-1	ULTIMATE BAKED GOODS MIDCO LLC Revolver				3.A PL	5,590,541	94.3730	5,356,305	5,675,676	5,592,436		1,895			6.355	6.852	N/A	19,035	49,967	11/12/2021	08/13/2027
59832H-AC-6	MIDWEST EYE SERVICES LLC Initial Term Loan				4.C Z	17,786,515	99.0370	17,793,242	17,966,176	17,793,043		6,529			4.658	4.948	N/A	100,193	279,973	08/20/2021	08/20/2027
96667F-AB-4	Whitsons Holding Group LLC TERM				2.C PL	15,976,991	98.7900	15,983,463	16,179,232	16,179,232		202,240			0.867	15.164	N/A		368,751	08/27/2021	08/27/2027
96667F-AD-0	Whitsons Holding Group LLC Revolver				4.C Z	6,606,375	98.7900	6,609,051	6,690,000	6,683,762		77,387			0.867	6.799	N/A	4,877	81,564	10/15/2021	08/27/2027
54288@-AB-4	Long Term Care Group Inc TERM				3.B PL	9,833,295	99.0200	9,835,290	9,932,621	9,932,621		99,326			0.917	5.008	N/A		169,475	09/07/2021	09/08/2027
00110H-AB-5	ACP Tara Holdings Inc Initial Term Loan				3.A PL	26,873,211	99.0180	26,878,169	27,144,658	27,144,658		271,447			0.817	4.127	N/A		485,588	09/10/2021	09/10/2027
12758X-AD-8	The Cadmus Group LLC TERM				4.C Z	28,815,600	99.0180	28,820,916	29,106,667	29,106,667		291,067			0.817	24.858	N/A		523,920	09/14/2021	09/14/2027
88600Z-SS-4	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN				3.A Z	7,868,702	99.1750	7,882,611	7,948,183	7,910,891		42,190			0.842	2.731	N/A	186	17,147	09/17/2021	09/17/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09661C-AC-8	BOARDWALK BUYER LLC TERM				4.C Z	35,545,726	99.0020	35,546,381	35,904,774	35,904,774		359,048			0.842	4.798	N/A		585,946	09/28/2021	09/28/2027
37173N-AC-6	GENESEE SCIENTIFIC LLC TERM				4.C Z	13,666,534	99.0170	13,668,929	13,804,579	13,804,579		138,046			0.867	4.966	N/A		229,309	09/30/2021	09/30/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS TERM				3.A PL	9,249,826	99.0000	9,249,826	9,343,258	9,343,258		93,433			0.767	4.846	N/A		129,897	09/30/2021	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS DELAYED DRAW				3.A PL	644,947	99.0000	644,947	651,462	650,657		5,710			0.767	4.862	N/A	1,124		10/12/2021	10/01/2027
000000-00-0	STANTON CARPET INTERMEDIATE TERM				4.C Z	24,798,646	99.0000	24,798,646	25,049,137	25,049,137		250,491			0.817	4.907	N/A		379,912	10/01/2021	10/01/2027
000000-00-0	STANTON CARPET INTERMEDIATE REVOLVER				4.C Z		0.0000								0.000	0.000	N/A		1,113		10/01/2027
51322K-AD-1	LAMARK MEDIA GROUP LLC TERM				3.A PL	17,583,525	99.0000	17,583,525	17,761,136	17,761,136		177,611			0.892	5.681	N/A		259,757	10/14/2021	10/14/2027
51322K-AB-5	LAMARK MEDIA GROUP LLC REVOLVER				3.A PL	3,517,105	99.0000	3,517,105	3,552,632	3,526,308		9,203			5.750	5.594	N/A	26,939	28,865	11/10/2021	10/14/2027
10947U-AC-2	BRIGHTSIGN LLC TERM LOAN				4.C Z	42,670,767	99.0000	42,670,767	43,101,785	42,676,873		6,105			5.750	6.078	N/A	543,861		10/14/2021	10/14/2027
10463N-AC-2	BRADSHAW INTERNATIONAL INC Initial Term Loan				4.B Z	35,571,516	97.5000	35,571,516	36,483,607	35,575,709		4,192			5.750	6.395	N/A	58,272	109,451	10/27/2021	10/21/2027
21814K-AD-9	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM				4.B Z	13,879,769	100.0000	13,879,769	13,879,769	13,879,769					0.718	0.719	N/A	554	2,235	12/22/2021	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan				4.B Z	6,529,094	99.0000	6,529,094	6,595,045	6,528,087		(1,007)			6.218	6.567	N/A	3,417	2,247	12/27/2021	10/29/2027
21814K-AB-3	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A				4.C Z	19,558,732	99.0000	19,558,732	19,756,295	19,691,259		132,527			0.817	4.824	N/A	27,802		10/29/2021	10/29/2027
21814K-AC-1	CORBETT TECHNOGOGY SOLUTIONS REVOLVER				4.C Z	2,160,000	99.0000	2,160,000	2,181,818	2,174,636		14,636			0.817	4.824	N/A	3,070		10/29/2021	10/29/2027
000000-00-0	BCM ONE INC Revolver				4.C Z	1,431,579	100.0000	1,431,579	1,431,579	1,431,579					0.642	0.643	N/A		1,123	11/17/2021	11/17/2027
000000-00-0	BCM ONE INC Initial Term Loan				4.C Z	13,956,065	99.9170	14,114,620	14,126,302	14,126,302		170,237			0.642	10.846	N/A		92,802	11/17/2021	11/17/2027
68217U-AK-5	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1 Delayed Draw Term				4.B Z	2,518,764	99.0000	2,506,107	2,531,422	2,518,735		(30)			0.000	0.700	N/A	42	83	12/29/2021	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Revolver				4.B Z	3,060,222	99.8990	3,088,018	3,091,133	3,091,133		30,911			1.161	13.709	N/A		17,967	11/30/2021	11/30/2027
68217U-AH-2	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN				4.B Z	23,646,004	99.0000	23,646,004	23,884,852	23,884,852		238,849			0.817	19.830	N/A		79,616	11/24/2021	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN				4.B Z	17,492,601	99.8990	17,651,487	17,669,294	17,669,294		176,693			1.161	13.709	N/A		102,703	11/30/2021	11/30/2027
68217U-AJ-8	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2 Delayed Draw Term				4.B Z	148,534	99.0000	147,788	149,280	148,532		(2)			0.604	0.700	N/A	3	5	12/29/2021	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan				4.B Z	8,936,782	100.0000	8,936,782	8,936,782	8,936,782					0.791	0.803	N/A	566		12/30/2021	11/30/2027
68217U-AB-5	OMNI INTERMEDIATE HOLDINGS LLC Revolver				4.C Z	1,673,239	99.0130	1,673,455	1,690,141	1,673,456		216			0.500	0.678	N/A	728		12/02/2021	11/30/2027
000000-00-0	GOOD2GROW LLC Initial Term Loan				4.B Z	28,512,000	99.0140	28,516,119	28,800,000	28,512,209		209			5.500	5.819	N/A	347,111		12/01/2021	12/01/2027
000000-00-0	GOOD2GROW LLC Revolver				4.B Z	1,147,608	99.0130	1,147,756	1,159,200	1,147,756		148			0.500	0.678	N/A	522		12/01/2021	12/01/2027
28619E-AC-7	ELEMENT 78 PARTNERS LLC TERM LOAN				4.B Z	19,117,241	99.8990	19,290,934	19,310,345	19,310,345		193,103			1.136	13.641	N/A		14,342	12/01/2021	12/01/2027
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan				4.B Z	16,922,791	99.2400	16,963,883	17,093,728	16,969,086		46,295			0.000	4.901	N/A	10,293	412	12/06/2021	12/06/2027
36175K-AC-2	GHR HEALTHCARE LLC Revolver				4.B Z	2,475,000	99.8630	2,496,575	2,500,000	2,500,000		25,000			0.842	18.057	N/A		9,549	12/09/2021	12/09/2027
36175K-AD-0	GHR HEALTHCARE LLC Initial Term Loan				4.B Z	10,243,254	99.8630	10,332,544	10,346,721	10,346,721		103,467			0.842	18.057	N/A		39,519	12/09/2021	12/09/2027
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN				4.B Z	10,935,741	100.0000	10,935,741	10,935,741	10,935,741					0.826	0.855	N/A	4,267		12/15/2021	12/15/2027
00830K-AD-3	Affinity Hospice Intermediate Initial Term Loan				4.B Z	3,983,571	99.0050	3,983,782	4,023,810	3,983,763		191			0.691	0.873	N/A	1,158		12/17/2021	12/17/2027
000000-00-0	SPI LLC Initial Term Loan				4.B Z	44,550,000	99.0030	44,551,504	45,000,000	44,551,227		1,227			0.738	0.921	N/A	10,142		12/21/2021	12/21/2027
000000-00-0	ITI Intermodal Inc Term Loan				4.B Z	2,165,625	99.0030	2,165,697	2,187,500	2,165,667		42			1.005	1.189	N/A	672		12/21/2021	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN				4.B Z	29,525,818	99.0700	29,546,551	29,824,059	29,554,725		28,907			0.867	4.536	N/A	718	8,212	12/21/2021	12/21/2027
000000-00-0	North Haven Stallone Buyer LLC First Amendment Delayed Draw T				3.B Z	625,880	100.0000	632,202	632,202	625,879					0.711	0.894	N/A	62		12/27/2021	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN				4.B Z	17,325,000	99.0000	17,325,000	17,500,000	17,327,124		2,124			0.000	4.461	N/A			12/22/2021	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC REVOLVER				4.B Z	1,838,616	99.0660	1,839,845	1,857,188	1,840,414		1,799			0.892	4.972	N/A	460		12/22/2021	12/22/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN				4.B Z	6,508,334	99.1310	6,516,958	6,574,075	6,522,003		13,669			0.742	10.552	N/A	1,220		12/23/2021	12/23/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER				4.B Z	837,800	99.1310	838,910	846,262	839,559		1,760			0.742	10.552	N/A	157		12/23/2021	12/23/2027
000000-00-0	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3.C FE	18,113,710	99.2300	18,010,154	18,150,000	18,120,928		2,403			0.000	2.641	N/A	21,956	479,158	10/16/2019	01/31/2028
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan				4.B	19,651,500	99.0000	19,651,500	19,850,000	19,665,587		14,087			0.000	5.456	N/A	108,584	777,510	03/08/2021	03/02/2028
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan				4.B	2,758,140	99.0000	2,758,140	2,786,000	2,760,012		1,872			0.000	5.457	N/A	15,203	105,176	03/15/2021	03/02/2028
90251@-AA-3	TYTO ATHENE LLC First Lien Initial Term Loan				2.C PL	11,854,488	100.0000	11,974,230	11,974,230	11,861,737		7,249			0.000	5.853	N/A	156,757	209,199	10/06/2021	04/03/2028
73940B-AC-9	POWERGRID SERVICES ACQUISITION Term Loan				3.C Z	6,400,825	99.0080	6,401,357	6,465,480	6,400,995		170			0.714	0.875	N/A	1,542	11,853	09/21/2021	11/10/2028
000000-00-0	Scaled Agile Holdings LLC Initial Term Loan				2.A Z	29,545,788	99.0050	29,547,267	29,844,231	29,547,004		1,215			0.764	0.923	N/A	8,711	1,114	12/16/2021	12/18/2028
000000-00-0	BUSINESSOLVER.COM INC Term loan				4.B Z	15,600,000	99.8230	15,729,643	15,757,576	15,757,576		157,576			0.892	23.451	N/A		48,367	12/01/2021	01/01/2030
980907-PP-8	World 50 Inc Incremental Term Loan				4.C	8,559,637	101.0000	8,776,887	8,689,987	8,573,871		11,282			0.000	5.724	N/A	1,321	632,934	09/22/2020	01/01/2030
000000-00-0	CASCADE DRILLING LP				4.C Z		0.0000								0.000	0.000	N/A		2,909		01/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	CASCADE DRILLING LP Capitalized Fee Term Loan				6. *	113,556	92.0000	111,322	121,002	111,322	(3,149)	915			0.000	6.689	N/A	686	8,070	10/01/2021	01/01/2030
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver				3.B Z		0.0000								0.000	0.000	N/A		(495)		03/25/2047
75444J-AC-8	RAVN AIR GROUP INC Initial Term Loan				6. *	945,110	5.4810	320,942	5,855,814	320,942	(624,168)	(272)	511,768		4.218	0.000	N/A		(107,533)	01/01/2016	12/31/2099
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan				4.B PL	4,949,238	89.7900	4,488,828	4,999,231	4,984,602		7,384			5.158	5.332	N/A	66,612	449,049	11/04/2016	10/21/2023
00130M-AJ-3	Bally's Corp TERM B				4.B FE	5,955,075	99.9380	5,981,289	5,985,000	5,956,188		1,113			0.000	3.769	N/A	599	41,895	08/05/2021	08/05/2028
00132U-AG-9	HERTZ CORP / THE TERM B				4.C FE	2,962,889	100.0710	2,979,892	2,977,778	2,963,380		492			0.000	4.287	N/A	339	54,411	06/17/2021	06/17/2028
00132U-AH-7	HERTZ CORP / THE Delayed Draw Term DD				4.C FE	370,361	100.0710	372,487	372,222	370,415		54			0.000	4.287	N/A	637		06/17/2021	06/17/2028
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan				2.C PL	11,198,909	98.0120	11,087,130	11,312,029	11,254,170		18,528			4.968	5.194	N/A	3,126	683,575	11/02/2018	11/01/2024
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC				4.B FE	14,024,617	99.4750	14,131,916	14,206,500	14,033,186		8,569			0.000	5.343	N/A	171,703	198,402	10/04/2021	09/24/2025
00173@-AA-7	MIDLAND INDUSTRIES LLC Delayed Draw Term Loan				2.C PL	3,196,978	98.0120	3,149,142	3,213,021	3,204,493		2,748			4.971	5.100	N/A	12,764	152,541	09/22/2020	11/01/2024
00186X-AJ-2	RH TERM B				3.C FE	3,109,375	99.8570	3,120,531	3,125,000	3,109,550		175			0.000	2.995	N/A	6,194		10/07/2021	10/07/2028
00190N-AJ-8	PODS LLC PODS LLC				4.B FE		0.0000					15			0.000	0.000	N/A		42,437		12/06/2024
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan				5.A	28,386,469	99.5000	28,529,835	28,673,201	28,419,228		35,895			4.903	5.244	N/A	7,924	1,700,679	12/22/2020	12/22/2027
00439#-AD-9	ACCUPAC Initial Term Loan				3.B PL	14,590,125	99.7050	14,694,024	14,737,500	14,630,182		22,626			6.104	6.562	N/A	30,596	1,052,032	01/17/2020	01/16/2026
00439#-AE-7	ACCUPAC Revolver				3.B PL	3,562,589	99.7050	3,587,959	3,598,575	3,572,237		5,523			6.214	6.472	N/A	6,832	271,990	03/19/2020	01/16/2026
00488P-AL-9	ACRISURE LLC Term B				4.B FE	27,362,343	98.7500	27,185,405	27,529,524	27,387,892		22,891			3.724	3.911	N/A	2,848	936,566	02/26/2021	01/31/2027
00771P-AJ-0	AEGION CORP				4.B FE	2,977,538	100.3330	3,002,465	2,992,500	2,977,871		334			0.000	5.097	N/A	18,359	83,208	04/01/2021	04/01/2028
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC				5.B	9,665,837	92.5800	9,172,324	9,907,457	9,709,570		20,662			12.000	12.855	N/A	6,605	1,235,573	09/30/2021	12/14/2025
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan				3.B PL	16,813,408	94.2160	16,000,990	16,983,241	16,861,681		26,150			5.425	5.706	N/A	81,903	863,162	12/12/2019	12/02/2025
01642P-BB-1	ALIXPARTNERS LLP				4.A FE	18,810,356	99.5360	18,770,001	18,857,500	18,816,316		5,960			0.000	3.359	N/A	1,702	536,350	01/28/2021	01/28/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC				4.B FE	17,446,342	99.9530	17,569,917	17,578,179	17,463,834		16,591			0.000	4.463	N/A	168,091	669,862	10/01/2020	09/30/2027
01881U-AH-8	ALLIANT HOLDINGS INTERMEDIATE TERM B3				4.B FE		0.0000								0.000	0.000	N/A		31,728		11/06/2027
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3				4.B FE	12,562,966	99.8040	12,553,821	12,578,475	12,562,231		(735)			0.000	3.708	N/A	23,987	18,169	12/09/2021	11/12/2027
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC				4.B FE		0.0000								0.000	0.000	N/A		41,537		07/12/2026
01957T-AT-4	ALLIED UNIVERSAL HOLDCO LLC				4.B FE	24,956,128	99.5630	25,022,049	25,131,875	24,965,411		9,283			0.000	4.060	N/A	69,944	370,870	05/20/2021	05/05/2028
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC				2.B FE	16,540,374	100.0000	16,459,011	16,459,011	16,513,256		(12,393)			0.000	1.779	N/A	4,235	311,950	10/16/2019	03/29/2026
02034D-AC-1	FINASTRA USA INC TERM B				4.B FE	4,727,351	99.4840	4,714,745	4,739,199	4,727,385		33			3.682	3.857	N/A	10,760		11/04/2021	06/13/2024
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan				3.C PL	14,770,939	87.7600	13,187,053	15,026,269	14,826,642		31,418			0.000	7.984	N/A	3,263	1,278,216	12/31/2021	02/24/2026
02152#-AB-4	Alternative Logistics Technolo Revolver				3.C PL	6,184,630	87.7600	5,427,631	6,184,630	6,184,630					7.603	7.724	N/A	14,353	532,899	12/27/2021	02/24/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1	4.B FE	9,149,861	93.9000	11,840,359	12,609,541	9,149,861					2.086	26.917	N/A		196,773	01/24/2020	01/29/2027
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC				3.B FE	30,612,978	99.2500	30,536,061	30,766,813	30,654,300		20,590			2.104	2.223	N/A	1,798	655,957	10/29/2019	01/15/2027
03217F-AH-2	AMSPEC SERVICES INC Revolver				4.A PL	807,692	99.7500	805,673	807,692	807,692					4.968	4.999	N/A	223	13,833	12/28/2021	07/02/2024
03217F-AJ-8	AMSPEC SERVICES INC Term Loan				4.A PL	21,324,789	95.0000	20,416,535	21,491,089	21,411,409		28,330			6.468	6.682	N/A	7,722	1,462,145	09/09/2019	07/02/2024
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR				3.C FE		0.0000								0.000	0.000	N/A		6,092		09/23/2026
03765V-AK-6	PRIME SECURITY SERVICES BOR				3.C FE	27,733,446	99.8520	27,692,400	27,733,446	27,733,446					0.000	3.146	N/A	61,827	831,432	01/28/2021	09/23/2026
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		(3,872)		04/01/2026
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan				3.A PL	9,725,275	99.5000	9,731,348	9,780,249	9,738,565		9,852			4.974	5.138	N/A	1,351	53,510	07/19/2021	04/01/2026
03970J-AD-0	CHILL MERGER SUB INC CHILL MERGER SUB INC				5.A FE	6,989,393	94.0890	6,559,850	6,971,963	6,978,998		(2,791)			3.604	4.477	N/A	872	329,237	03/09/2018	03/20/2024
04041E-AB-8	ARISE HLDGS INC First Lien Revolver				2.B PL	14,900,000	100.1370	15,020,529	15,000,000	14,928,013		16,503			4.462	4.633	N/A	9,147	548,111	10/27/2021	12/09/2025
040448-A*-3	NASCO HEALTHCARE INC Term Loan				4.B FE	13,650,861	97.7500	13,410,771	13,719,459	13,704,012		(8,976)			5.629	5.747	N/A	136,905	818,420	07/14/2015	06/30/2023
04268B-AC-8	AROTECH CORPORATION Initial Term Loan				3.B PL	17,789,899	101.0000	18,241,419	18,060,811	17,832,230		38,571			0.000	6.933	N/A	3,248	1,309,785	10/22/2020	10/22/2026
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A				2.B PL	2,125,707	99.0000	2,125,707	2,147,179	2,139,187		2,938			5.349	5.581	N/A	9,891	102,847	09/16/2019	05/01/2024
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B				2.B PL	5,261,453	99.0000	5,261,453	5,314,599	5,290,478		6,857			4.349	4.536	N/A	19,904	281,106	09/16/2019	05/01/2025
04621H-AN-3	ASSUREDPARTNERS INC Term B				4.B FE	26,970,378	99.1110	26,733,129	26,972,918	26,970,979		339			3.604	3.633	N/A	2,700	987,082	02/20/2020	02/11/2027
04621H-AP-8	ASSUREDPARTNERS INC				4.B FE		0.0000								0.000	0.000	N/A		11,731		02/13/2027
04621H-AS-2	ASSUREDPARTNERS INC TERM B				4.B FE	1,562,807	99.7500	1,575,623	1,579,572	1,563,920		1,113			0.000	3.904	N/A	158	26,564	07/15/2021	02/13/2027
04649V-AT-7	ASURION LLC ASURION LLC			1	4.A FE		0.0000								0.000	0.000	N/A		(67,124)		08/04/2022
04649V-AV-2	ASURION LLC ASURION LLC				4.A FE	769,892	99.6790	763,960	766,420	767,618		(611)			3.104	3.158	N/A	69	24,677	03/01/2018	11/03/2023
04649V-AX-8	ASURION LLC				4.A FE	33,110,554	99.2500	32,806,426	33,054,334	33,099,533		(8,046)			0.000	3.395	N/A	3,080	1,123,645	12/23/2020	12/23/2026
04649V-AY-6	ASURION LLC				4.A FE	35,198,179	99.3000	35,148,902	35,396,679	35,222,841		24,661			0.000	3.523	N/A	3,298	769,545	08/25/2021	07/29/2027
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I TERM LOAN A				2.C FE		0.0000								0.000	0.000	N/A		183,138		12/31/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05350N-AG-9	AVANTOR INC				3.A FE		0.0000								0.000	0.000	N/A		28,757		10/30/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B				3.C FE	11,334,169	98.5140	11,163,722	11,332,117	11,333,438		(134)			1.854	1.885	N/A	584	247,717	02/07/2020	07/31/2027
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US				2.C FE	14,998,493	99.9170	14,982,599	14,995,045	14,996,695		(494)			1.854	2.509	N/A	12,496	379,041	05/14/2018	01/15/2025
05875C-AB-0	Bally's Corp TERM B				3.B FE	14,850,000	99.9580	14,993,700	15,000,000	14,850,000					0.000	3.724	N/A			08/06/2021	08/06/2028
06646#-AD-5	BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC				2.C PL	8,855,713	99.4930	8,899,834	8,945,165	8,894,692		14,442			4.601	4.839	N/A	2,290	417,448	03/07/2019	02/28/2025
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO 4th Amendment Term Loan				2.C Z	2,970,000	99.4650	2,983,959	3,000,000	2,976,066		6,361			0.000	5.857	N/A	456	37,611	12/23/2020	03/31/2025
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan				2.C PL	16,781,059	99.4650	16,720,117	16,810,002	16,791,513		4,998			5.353	5.573	N/A	2,530	384,456	12/20/2021	07/21/2025
07368R-AF-8	BEACON ROOFING SUPPLY INC				3.C FE	11,062,935	99.3500	11,014,290	11,086,352	11,064,000		1,065			0.000	2.430	N/A	2,172	164,352	06/01/2021	04/23/2028
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC				4.C FE		0.0000								0.000	0.000	N/A		161,757		11/07/2025
08579J-BF-8	BERRY GLOBAL INC Term Y				2.C FE		0.0000								0.000	0.000	N/A		148,067		07/01/2026
08579J-BG-6	BERRY GLOBAL INC				3.A FE	17,347,841	99.2750	17,253,515	17,379,517	17,352,780		4,939			0.000	1.923	N/A	17,012	112,026	02/25/2021	07/01/2026
09228H-AB-5	FLIGHT BUYER LLC SR-UNSEC First Lien Delayed Draw Term L				3.C PL		0.0000								0.000	0.000	N/A		(62)		04/08/2026
09267#-AA-3	BLADES BUYER-INC. SUB-UNSEC				4.C Z	8,400,000	100.0000	8,400,000	8,400,000	8,400,000					11.250	11.243	N/A	2,625	1,245,448	08/01/2019	02/01/2026
10153K-AC-3	Boulder scientific Initial Term Loan				2.C PL	7,978,709	98.0000	7,898,116	8,059,302	8,006,724		11,411			4.831	5.041	N/A	99,986	461,572	06/28/2019	12/31/2025
10153K-AD-1	BOULDER SCIENTIFIC CO LLC Delayed Draw Tem Loan				2.C PL	1,532,822	99.0000	1,532,822	1,548,305	1,536,978		2,546			3.567	3.831	N/A	14,184	106,818	04/08/2020	12/28/2025
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP			1	3.C FE	10,300,962	99.8750	10,261,333	10,274,176	10,281,598		(4,224)			3.960	2.291	N/A		248,450	05/05/2017	09/15/2023
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES				4.A FE	11,946,821	99.4170	11,961,108	12,031,250	11,982,673		12,219			2.604	2.758	N/A	877	331,923	12/17/2018	08/15/2025
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC				4.B FE	13,691,839	98.6360	13,555,058	13,742,505	13,697,477		3,556			3.353	3.241	N/A	1,185	365,990	10/08/2021	01/22/2027
11244@-AA-9	BROOK & WHITTLE HLDG CORP Initial Term Loan				4.C PL		0.0000								0.000	0.000	N/A	57,057		10/18/2017	10/17/2024
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan				3.B PL	24,036,900	100.0720	24,297,144	24,279,697	24,126,259		55,870			5.974	6.297	N/A	4,029	1,661,642	12/31/2020	06/20/2024
11565H-AB-2	BROWN GROUP HOLDING LLC				4.A FE	13,255,007	99.7500	13,317,572	13,350,949	13,260,385		5,378			0.000	3.148	N/A	1,103	217,318	10/29/2021	04/22/2028
12506K-AE-9	ENTERCOM MEDIA CORP CBS RADIO INC				3.C FE		0.0000								0.000	0.000	N/A		(1,104)		11/17/2024
12509?-AA-3	NA-SUB-UNSEC				4.C Z	7,294,699	98.0000	7,294,315	7,443,179	7,300,783		6,084			0.000	0.337	MS		210,966	12/31/2021	09/30/2027
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan				2.A PL	14,107,500	99.6500	14,200,167	14,250,000	14,158,503		27,828			4.851	5.207	N/A	3,853	700,441	12/24/2019	12/24/2024
12510M-AB-5	CORR PARENT INC				4.B FE	1,163,279	99.8130	1,166,939	1,169,125	1,163,654		374			0.000	4.046	N/A	126	56,567	03/05/2021	03/05/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B				4.B FE	1,995,000	99.8440	1,996,880	2,000,000	1,995,038		38			0.000	3.023	N/A	4,232	15,333	09/17/2021	09/17/2028
12546F-AF-9	CHG PPC PARENT LLC TERM B				4.B FE	11,685,250	99.5000	11,641,500	11,700,000	11,684,524		(726)			0.000	3.196	N/A	13,341		11/18/2021	11/17/2028
12656A-AC-3	CNT HOLDINGS I CROP				4.B FE	8,538,966	99.9820	8,580,330	8,581,875	8,544,995		5,276			0.000	4.611	N/A	59,000	194,165	10/16/2020	10/16/2027
12685L-AG-5	CABLE ONE INC				3.B FE	7,425,188	99.9170	7,456,306	7,462,500	7,427,424		2,236			0.000	2.223	N/A	436	95,805	04/30/2021	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC				4.A FE	4,962,375	99.7500	4,937,625	4,950,000	4,960,711		(1,203)			0.000	3.790	N/A	8,766	170,575	12/17/2020	09/15/2027
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC				3.C Z	28,310,604	97.1300	27,498,090	28,310,604	28,310,604					0.000	12.696	N/A	9,830	2,629,045	09/30/2021	09/29/2026
14726@-AA-0	CASCADE DRILLING LP Term Loan A				4.A FE	2,277,619	92.0000	2,116,318	2,300,346	2,281,772		(17,849)			5.579	5.776	N/A	32,482	180,514	10/01/2021	12/30/2022
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan				4.A FE	2,107,695	92.0000	1,949,799	2,119,347	2,102,767		(16,175)			5.764	5.929	N/A	30,927	158,352	10/01/2021	12/30/2022
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2				4.A FE	2,068,073	92.0000	1,911,052	2,077,230	2,075,462		(1,460)			5.831	5.961	N/A	30,948	160,994	10/01/2021	12/30/2022
14727@-AC-5	CASCADE DRILLING LP				4.A FE	3,559,644	92.0000	3,274,872	3,559,644	3,559,644					6.622	6.676	N/A	57,630	258,513	10/01/2021	12/30/2022
15677G-AF-1	CERIDIAN HCM HOLDINGS INC				4.A FE	2,340,761	98.8130	2,342,254	2,370,391	2,344,598		3,837			0.000	2.970	N/A	509	34,470	05/10/2021	04/30/2025
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS				4.A FE	19,563,242	99.8860	19,520,590	19,542,869	19,549,958		(3,079)			2.604	2.628	N/A	1,428	856,987	09/11/2018	03/01/2024
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC				5.B FE	18,975,491	84.6820	16,828,793	19,873,013	18,980,981		(24,249)			10.175	11.618	N/A	179,747	2,663,678	11/30/2021	04/25/2026
16706E-AF-9	CHI DOORS HOLDINGS CORP				4.B FE	21,106,489	99.9690	21,105,788	21,112,333	21,105,814		792			0.000	4.613	N/A	7,917	960,611	10/20/2020	07/31/2025
17026Y-AH-2	CHOBANI LLC				4.C FE	2,425,732	100.1500	2,447,729	2,444,063	2,428,344		2,219			0.000	4.735	N/A	306	114,871	10/20/2020	10/20/2027
17187M-AS-9	CINCINNATI BELL INC TERM B2				4.A FE	4,417,800	99.8750	4,434,450	4,440,000	4,417,822		22			0.000	3.514	N/A	6,213		11/17/2021	11/17/2028
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N				5.B FE	2,309,852	99.4060	2,296,132	2,309,852	2,309,852		35,521			0.000	2.262	N/A	143	154,782	07/07/2021	11/24/2027
17776E-AB-1	CITY BREWING CO LLC				4.A FE	4,632,056	94.4580	4,397,334	4,655,333	4,633,363		1,307			0.000	4.418	N/A	47,814	93,430	03/31/2021	04/01/2028
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A				3.B PL	8,717,762	71.5000	6,267,507	8,765,745	8,744,337		7,756			5.129	5.269	N/A	80,126	535,732	06/06/2018	06/06/2024
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver				3.B PL	1,195,181	76.9200	919,333	1,195,181	1,195,181					4.612	4.616	N/A	4,969	52,508	07/06/2021	11/15/2045
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC				3.A FE	12,824,410	99.9460	12,822,870	12,829,798	12,827,449		893			1.854	1.869	N/A	661	238,995	07/27/2018	06/28/2024
18449E-AF-7	CCC INTELLIGENT SOLUTIONS INC TEAM B				3.A FE	3,731,250	99.8130	3,742,988	3,750,000	3,731,595		345			0.000	2.222	N/A	2,409	6,750	09/21/2021	09/21/2028
19239P-AD-9	COGECO FINANCING 2 LP TERM				4.A FE	22,668,188	99.4690	22,604,330	22,725,000	22,670,095		1,907			0.000	2.696	N/A	1,644	269,699	07/28/2021	07/28/2028
19286#-AD-3	COLD SPRING BREWING CO Term B Loan				3.A PL	21,055,988	100.0000	21,268,675	21,268,675	21,117,135		33,855			4.851	5.172	N/A	5,732	1,334,849	12/18/2019	12/19/2025
20007*-AA-9	COMAR HLDG CO LLC Term Loan				3.B PL	12,380,556	100.0000	12,505,612	12,505,612	12,448,871		20,842			5.601	5.867	N/A	3,897	820,415	06/22/2018	06/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20007*-AC-5	COMAR HLDG CO LLC Revolver				3.B PL	1,489,362	100.0000	1,489,362	1,489,362	1,489,362					5.613	5.670	N/A	232	24,702	09/30/2021	06/18/2024
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan				3.B PL	985,866	100.0000	995,825	995,825	989,795		2,193			5.601	6.015	N/A	310	65,330	01/23/2020	06/18/2024
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T				3.B PL	1,359,739	100.0000	1,373,474	1,373,474	1,364,105		3,332			5.601	6.049	N/A	428	88,534	01/19/2021	06/18/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC				4.B FE	14,346,523	98.6040	14,289,137	14,491,438	14,396,048		20,153			3.351	3.599	N/A	1,350	492,620	02/07/2019	04/04/2026
20465@-AA-2	COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC				5.B GI	7,366,260	97.7000	7,216,532	7,386,420	7,373,870		4,333			9.381	9.569	N/A	168,037	671,848	08/12/2020	02/01/2025
20467@-AA-0	Complex Legal Services Inc Revolver				3.A PL	1,638,214	97.7750	1,613,288	1,650,000	1,642,109		2,243			5.974	6.189	N/A	274	113,368	09/28/2020	02/07/2025
20467@-AB-8	Complex Legal Services Inc Initial Term Loan				3.A PL	14,784,660	97.7750	14,601,719	14,934,000	14,826,829		23,735			5.974	6.314	N/A	2,478	947,557	02/07/2020	02/07/2026
20600R-AB-8	CONAIR HOLDINGS LLC				4.B FE	4,962,563	99.9460	4,984,807	4,987,500	4,963,386		823			0.000	4.139	N/A	551	127,770	05/14/2021	05/13/2028
21718@-AA-5	COP GNAP HLDGS-INC. SUB-UNSEC				5.B GI	21,789,028	98.0300	21,359,784	21,789,028	21,789,028					8.339	8.783	N/A	10,547	2,644,819	09/30/2021	05/01/2025
21718@-AB-3	COP GNAP HLDGS-INC. Term Loan A				3.A PL	906,950	98.3150	900,678	916,111	911,425		1,505			4.632	4.852	N/A	6,955	51,453	11/07/2018	11/01/2024
21718@-AC-1	COP GNAP HLDGS-INC. Delayed Draw Term Loan				3.A PL	541,667	98.3150	532,542	541,667	541,667					4.723	4.751	N/A	75	30,574	04/12/2019	11/01/2024
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan				2.C PL	13,442,344	101.0000	13,713,906	13,578,125	13,466,166		20,120			0.000	6.035	N/A	2,153	894,836	09/24/2020	09/24/2026
22243#-AA-5	COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan				5.A Z	1,285,638	0.0000		1,311,875	1,303,113		6,563			5.224	5.817	N/A	190	37,152	09/30/2019	04/29/2023
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver				5.A Z	3,237,282	28.9890	938,442	3,237,282	3,237,282					5.488	5.568	N/A	497	94,315	03/25/2020	05/01/2023
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC				4.A Z	22,166,816	98.0700	22,182,649	22,619,200	22,191,923		25,107			0.000	0.311	FA			08/20/2021	02/20/2028
22750J-AC-8	CROSS FINANCIAL CORP				4.B FE		0.0000								0.000	0.000	N/A		18,181		08/19/2027
22750J-AD-6	CROSS FINANCIAL CORP				4.B FE	4,438,876	100.4580	4,480,471	4,460,044	4,440,479		1,603			0.000	4.286	N/A	508	214,002	04/01/2021	09/15/2027
23340D-AP-7	DTZ US BORROWER LLC TERM B				3.C FE	75,656,232	99.2320	75,384,693	75,968,128	75,756,279		54,442			2.854	2.990	N/A	18,081	2,197,375	01/31/2020	08/21/2025
23343F-AB-0	Western Institutional Review B WIRB -Copernicus Group				4.B FE	1,352,812	99.9690	1,371,546	1,371,972	1,355,807		2,736			4.124	5.398	N/A	5,030	66,693	11/18/2020	12/13/2026
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL				4.B FE	19,818,390	99.8750	19,875,785	19,900,661	19,823,597		5,207			0.000	4.011	N/A	2,131	488,773	12/07/2021	03/31/2028
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL				4.B FE		0.0000								0.000	0.000	N/A		913		03/31/2028
23918V-AY-0	DAVITA INC Term B				3.A FE	15,015,606	99.4110	15,089,510	15,178,914	15,056,704		23,826			1.854	2.066	N/A	782	285,144	03/24/2020	08/12/2026
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				2.C PL	652,554	98.8030	652,903	660,814	653,010		457			10.000	10.475	N/A	184	164,885	11/18/2021	04/01/2026
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver				2.C PL	3,645,058	98.8030	3,601,420	3,645,058	3,645,058					4.354	4.394	N/A	441	137,659	04/01/2021	10/01/2025
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan				2.C PL	2,054,610	98.8030	2,055,709	2,080,617	2,063,523		4,068			4.398	4.671	N/A	509	85,046	10/01/2019	10/01/2025
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC				2.C FE		0.0000								0.000	0.000	N/A		2,027		09/19/2025
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC				5.B FE	4,412,203	46.0830	4,437,044	9,628,375	4,412,203		1,536	5,177,718		3.354	23.505	N/A	897	327,886	07/18/2019	08/24/2026
25460H-AB-8	DIRECTV HOLDINGS/FING Term				3.B FE	10,175,628	100.0290	10,281,393	10,278,413	10,180,262		4,633			0.000	5.434	N/A	1,457	242,970	07/22/2021	08/02/2027
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL				4.C FE		0.0000								0.000	0.000	N/A		107,772		07/19/2024
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM				4.B FE	11,639,397	99.6090	11,577,254	11,622,699	11,637,610		(1,787)			0.000	4.030	N/A	1,283	315,334	08/06/2021	05/21/2028
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC				5.A FE	23,319,999	93.3210	22,024,740	23,601,055	23,416,907		50,022			3.354	4.555	N/A	2,786	1,003,879	01/28/2021	03/06/2025
26835C-AC-3	EAB GLOBAL INC TERM B				4.C FE	3,980,000	99.3540	3,974,160	4,000,000	3,980,641		641			0.000	3.765	N/A	1,601	33,481	06/28/2021	06/28/2028
26924@-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION				5.B GI	12,161,917	95.9500	11,899,639	12,401,917	12,255,796		41,560			12.250	12.959	N/A	4,220	1,540,335	04/08/2019	10/04/2024
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC				3.B PL	10,800,942	97.1160	10,595,396	10,910,042	10,857,134		21,499			4.851	5.108	N/A	2,940	645,738	04/08/2019	04/08/2024
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO				3.B FE	3,839,927	99.6750	3,824,273	3,836,742	3,838,150		(483)			2.104	2.100	N/A	224	153,190	04/06/2018	10/02/2024
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL				4.B FE	9,771,083	99.8130	9,795,179	9,813,530	9,776,896		5,810			0.000	3.893	N/A	1,022	367,447	12/17/2020	11/12/2027
27922J-AB-2	PQ CORP				4.A FE	8,763,038	99.8210	8,769,275	8,785,000	8,763,038					0.000	2.962	N/A			05/27/2021	06/03/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B				3.A FE	14,614,764	98.5940	14,675,239	14,884,516	14,663,325		37,981			0.000	2.181	N/A	23,762	280,768	03/24/2020	08/01/2027
28542C-AC-3	ELECTRON BIDCO INC TERM				4.B FE	2,094,475	99.6610	2,097,864	2,105,000	2,094,530		55			0.000	3.511	N/A	4,903		10/07/2021	10/07/2028
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan				2.C PL	15,462,388	97.7800	15,195,055	15,540,088	15,473,929		6,072			4.351	4.551	N/A	3,757	243,518	10/27/2021	11/05/2024
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L				3.C PL	2,932,192	94.8790	2,782,033	2,932,192	2,932,192					4.974	5.002	N/A	410	184,727	12/31/2020	08/18/2023
29273P-AC-7	ENDO PARENT INC Initial Term Loan				3.C PL	4,906,843	99.0800	4,910,593	4,956,190	4,943,175		7,515			4.474	4.668	N/A	616	327,981	12/31/2020	08/18/2023
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T				3.C PL	4,437,287	94.8790	4,210,054	4,437,287	4,437,287					5.650	5.759	N/A	924	344,159	12/31/2020	08/18/2023
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP				5.A FE	11,340,014	80.1720	12,791,800	15,955,445	11,340,014					3.854	12.100	N/A	1,708	623,273	09/28/2018	10/10/2025
30034U-AC-4	EVERI PAYMENTS INC TERM				3.B FE	995,006	99.7500	995,006	997,500	995,076		70			0.000	2.697	N/A	72	12,939	06/30/2021	06/30/2028
30233F-AJ-1	EYEMART EXPRESS LLC TERM B				4.C FE	4,320,422	99.7500	4,353,152	4,364,063	4,321,234		812			0.000	3.362	N/A	10,907	23,760	08/05/2021	08/05/2027
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP				4.C FE	7,579,990	99.0310	7,526,032	7,599,672	7,585,655		3,565			3.104	3.185	N/A	655	220,777	01/15/2021	03/28/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31732F-AQ-9	FILTRATION GROUP CORP				4.B FE		0.0000					204			0.000	0.000	N/A		20,515		03/29/2025
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C				3.C FE	2,146,078	99.5420	2,146,984	2,156,863	2,146,311		232			0.000	3.253	N/A	2,046		07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B				3.C FE	5,813,922	99.5420	5,816,376	5,843,137	5,814,550		628			0.000	3.253	N/A	9,574	51,696	07/13/2021	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN				3.A FE	3,216,911	98.7250	3,199,895	3,241,221	3,218,799		1,888			0.000	2.006	N/A	167	46,215	04/22/2021	04/22/2028
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC				4.B FE		0.0000								0.000	0.000	N/A		132,523		12/31/2023
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC				4.B FE	23,493,051	99.0000	23,316,412	23,551,931	23,520,663		8,298			3.380	3.183	N/A	182,254	796,439	06/22/2018	06/30/2025
33936H-AJ-1	FLEX ACQUISITION CO INC				4.B FE	20,730,297	99.7290	20,685,601	20,741,811	20,732,229		1,932			0.000	3.709	N/A	192,462	489,255	02/23/2021	03/02/2028
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC				5.B	3,527,443	92.5800	3,324,032	3,590,443	3,535,895		5,094			12.000	12.670	MJSD	1,197	447,856	09/30/2021	01/26/2026
34965#-AA-6	Fortune International LLC Revolver				2.C PL	2,612,500	99.8200	2,607,798	2,612,500	2,612,500					4.601	4.717	N/A	1,003	7,402	12/14/2021	01/17/2025
34965#-AB-4	Fortune International LLC Initial Term Loan				2.C PL	9,727,983	99.8200	9,808,558	9,826,245	9,754,742		14,099			5.211	5.519	N/A	7,127	634,065	01/17/2020	01/17/2026
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan				2.C PL	4,876,213	99.8200	4,916,601	4,925,467	4,885,363		8,140			5.211	5.543	N/A	3,572	331,616	11/23/2020	01/17/2026
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan				3.B FE	7,801,734	99.0380	7,791,778	7,867,444	7,867,444					4.706	5.270	N/A		558,016	12/31/2019	11/10/2023
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan				3.B FE	7,640,331	99.0380	7,619,598	7,693,592	7,675,809		(17,783)			4.891	4.970	N/A	1,028	537,152	12/31/2019	11/10/2023
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T				3.B FE	5,733,685	99.0380	5,735,900	5,791,601	5,771,286		(20,315)			4.718	4.945	N/A	1,518	404,366	01/19/2018	11/10/2023
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan				3.A PL	12,574,440	100.0000	12,701,455	12,701,455	12,596,373		18,564			6.459	6.812	N/A	2,279	905,410	09/21/2020	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW				3.A PL	2,105,276	100.0000	2,115,855	2,115,855	2,106,045		770			6.730	6.743	N/A	724	126,970	03/02/2021	09/21/2026
36258C-AC-0	GSP HLDGS LLC Initial Term Loan				3.B PL	3,655,963	96.7500	3,611,101	3,732,404	3,679,571		11,743			5.968	6.510	N/A	1,236	243,480	09/30/2021	11/06/2025
365556-AU-3	INGERSOLL-RAND CO TERM B				3.A FE	11,677,135	98.8190	11,553,670	11,691,750	11,680,271		2,487			1.854	1.911	N/A	602	219,636	02/07/2020	02/28/2027
36740U-AT-9	GATES GLOBAL LLC				4.A FE	27,540,594	99.7230	27,401,396	27,477,508	27,531,825		(8,769)			0.000	0.321	N/A	270	875,273	02/22/2021	03/31/2027
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver				3.A PL		0.0000								0.000	0.000	N/A		25,725		07/24/2024
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan				3.A PL	19,611,652	100.9080	19,940,950	19,761,456	19,685,903		24,930			4.718	4.905	N/A	5,186	1,071,785	05/14/2021	07/24/2024
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		16,036		07/26/2024
37244#-AA-2	GENSERVE LLC Term A Loan				3.A PL	23,712,745	99.2760	23,541,142	23,712,745	23,712,745					5.474	5.511	N/A	3,606	1,256,778	08/12/2021	04/12/2024
37244#-AC-8	GENSERVE LLC Revolver				3.A PL	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					5.404	5.441	N/A	10,584	53,411	05/14/2021	02/25/2033
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC				4.B FE		0.0000								0.000	0.000	N/A		19,627		07/02/2025
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC				4.C FE	5,395,636	99.9110	5,417,924	5,422,750	5,396,826		1,189			0.000	4.681	N/A	43,382	98,079	04/21/2021	04/30/2028
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC				4.A FE		0.0000								0.000	0.000	N/A		(40,080)		12/17/2021
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I				4.A FE	9,900,250	99.7250	9,922,638	9,950,000	9,903,367		3,117			0.000	3.394	N/A	898	252,626	03/17/2021	03/25/2028
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO			1	3.A FE	21,286,344	99.9250	21,213,950	21,229,872	21,255,407		(8,588)			2.104	2.068	N/A	14,888	457,753	05/02/2018	10/21/2024
40416V-AE-5	CORE & MAIN LP Term B				3.C FE	14,686,292	99.2920	14,628,814	14,733,125	14,686,277		(16)			0.000	2.709	N/A	5,326	70,670	12/17/2021	06/10/2028
41024J-AB-0	HANDGARDS LLC				3.A PL	29,250,244	101.0000	30,145,659	29,847,188	29,343,657		80,367			0.000	7.773	N/A	190,836	2,245,330	10/14/2020	10/14/2026
421300-AL-8	HAYWARD INDUSTRIES INC TERM B				4.B FE	4,985,000	99.4790	4,973,950	5,000,000	4,984,979		(21)			0.000	0.405	N/A	196	48	12/16/2021	05/28/2028
427430-AP-8	HERMAN MILLER INC TERM B				3.A FE	2,977,538	99.8540	2,988,131	2,992,500	2,977,656		118			0.000	4.805	N/A	383	37,031	06/29/2021	06/29/2028
42804V-AS-0	HERTZ CORP HERTZ CORP/THE			1	6. *		0.0000								0.000	0.000	N/A		24,316		06/30/2023
42804V-AX-9	HERTZ CORP Term B-EXIT				3.A FE	4,718,449	100.2160	4,752,380	4,742,160	4,719,048		599			0.000	3.766	N/A	949	51,599	06/14/2021	06/30/2028
42804V-AY-7	HERTZ CORP Term C-Exit				3.A FE	891,475	100.2160	897,885	895,955	891,588		113			0.000	3.766	N/A	179	14,498	06/14/2021	06/30/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT				3.C FE	8,419,928	100.0000	8,388,472	8,388,472	8,419,095		(833)			0.000	3.616	N/A	1,681	53,888	10/21/2021	06/30/2028
42804V-BC-4	HERTZ CORP/THE Term C-EXIT				3.C FE	1,595,062	100.0000	1,589,103	1,589,103	1,594,905		(158)			0.000	3.616	N/A	318	2,893	10/21/2021	06/30/2028
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan				6. *		0.0000		11,031,239				3,125,481		6.224	0.000	N/A	1,907	245,667	11/04/2016	06/30/2022
43162T-AR-1	HILLMAN GROUP INC/THE				4.A FE	4,434,600	99.5000	4,423,486	4,445,714	4,434,736		136			0.000	2.961	N/A	5,659	61,239	02/24/2021	01/24/2028
43162T-AT-7	HILLMAN GROUP INC/THE				4.A FE	85,187	99.5000	84,761	85,187	85,187					0.000	2.918	N/A	108	1,161	02/24/2021	01/24/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWE				3.A FE	9,925,125	100.0750	9,982,481	9,975,000	9,926,378		1,253			0.000	3.251	N/A	860	125,103	05/20/2021	05/20/2028
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				2.C FE	20,207,393	99.0930	19,896,242	20,078,352	20,162,310		(18,113)			1.853	1.762	N/A	5,167	377,062	06/24/2019	06/21/2026
44055U-AC-9	HORIZON THERAPEUTICS HORIZON THERAPEUTICS USA				3.A FE	5,603,947	99.4690	5,591,350	5,621,198	5,608,472		2,568			2.354	2.452	N/A	4,411	132,778	12/27/2019	05/22/2026
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC				4.A FE	11,958,892	99.6150	11,902,113	11,948,113	11,954,717		(1,695)			2.375	2.364	N/A	36,919	361,305	01/14/2020	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD				4.B FE	14,155,112	98.7730	14,191,905	14,368,202	14,250,420		32,326			2.874	3.148	N/A	76,877	433,789	12/21/2018	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LTD				4.B FE	9,430,488	99.9060	9,466,318	9,475,225	9,435,337		4,849			0.000	4.212	N/A	31,804	67,107	12/16/2021	04/25/2025
44908X-AT-5	HYLAND SOFTWARE INC				4.C FE	3,319,251	100.3000	3,341,947	3,331,952	3,322,916		3,254			0.000	4.462	N/A	393	174,344	11/06/2020	07/01/2024
44969C-BF-6	IQVIA INC IQVIA INC			1	3.A FE	24,285,325	99.7750	23,983,414	24,037,498	24,119,262		(35,966)			1.974	1.702	N/A	1,238	420,701	03/16/2017	03/07/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44969C-BJ-8	IQVIA INC IQVIA INC				3.A FE	27,195,772	99.5560	27,142,880	27,263,932	27,228,707		9,585			1.974	2.018	N/A	1,495	534,427	06/08/2018	06/11/2025
44988L-AG-2	IRB HOLDING CORP				4.B FE	7,062,165	99.9060	7,071,846	7,078,500	7,064,067		2,292			0.000	4.373	N/A	14,206	278,724	12/15/2020	11/19/2027
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan				3.B PL	13,865,129	100.0000	14,005,181	14,005,181	13,908,476		26,703			5.224	5.569	N/A	2,032	1,044,079	03/06/2020	03/06/2025
45258F-AB-6	INGRAM MICRO INC				3.A FE	23,444,190	99.9500	23,669,160	23,681,000	23,454,883		10,693			0.000	3.969	N/A	2,450	449,939	04/01/2021	04/01/2028
45320*-AA-6	IMPLEMENTATION MGMT ASSISTANCE Initial Term Loan				2.C PL		0.0000								0.000	0.000	N/A		(20,140)		12/13/2023
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan				2.C PL		0.0000								0.000	0.000	N/A		(33,356)		12/13/2023
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC				3.B FE	12,993,869	99.3880	12,847,141	12,926,250	12,952,014		(11,529)			2.104	2.017	N/A	2,267	276,004	02/12/2018	03/31/2024
45673Y-AB-2	INFORMATICA LLC				4.C FE		0.0000								0.000	0.000	N/A		19,167		02/14/2027
45673Y-AH-9	INFORMATICA LLC TERM B				4.A FE	19,975,000	99.5540	19,910,800	20,000,000	19,974,764		(236)			0.000	2.939	N/A	28,586	49,514	10/14/2021	10/14/2028
45719#-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1				3.C PL	16,094,541	96.7700	15,674,265	16,163,230	16,130,934		11,476			6.130	6.277	N/A	244,954	1,147,884	05/01/2020	07/16/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS Term B				3.B FE	1,840,750	100.0000	1,850,000	1,850,000	1,840,685		(65)			0.000	2.479	N/A	1,451		12/09/2021	12/08/2028
45783U-AB-7	CHARIOT BUYER LLC TERM				3.A FE	1,596,000	99.5000	1,592,000	1,600,000	1,595,975		(25)			0.000	2.939	N/A	1,388	4,478	10/21/2021	10/21/2028
45784Q-AB-5	INSULET CORP				4.A FE	7,976,177	99.9380	7,960,049	7,964,987	7,975,296		(880)			0.000	3.809	N/A	2,493	87,758	10/01/2021	05/03/2028
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te				3.C PL	34,017,687	100.0000	34,529,375	34,529,375	34,149,253		94,466			5.678	6.035	N/A	190,441	2,319,395	10/08/2020	08/06/2025
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B				4.B FE	9,878,584	99.7500	9,903,405	9,928,225	9,879,672		1,088			0.000	3.770	N/A	994	159,403	07/30/2021	07/30/2028
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA				4.B FE	7,902,638	99.6670	7,939,560	7,966,087	7,930,553		9,272			2.854	3.008	N/A	632	230,424	12/21/2018	06/28/2025
46322E-AD-5	SOUND INPATIENT PHYSICIA				4.B FE	3,950,150	99.7500	3,970,050	3,980,000	3,953,682		3,532			0.000	3.365	N/A	4,127	71,981	05/13/2021	06/28/2025
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan				3.C PL	1,458,825	98.9320	1,443,245	1,458,825	1,458,825					4.680	4.680	N/A	12,078	81,264	12/01/2017	03/22/2024
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC				3.C PL	2,424,398	99.0400	2,401,123	2,424,398	2,424,398					4.867	4.867	N/A	20,877	101,346	02/08/2019	03/22/2024
48114N-AB-7	DOMTAR PERSNAL CARE CORP				4.B FE	5,544,140	99.8750	5,565,035	5,572,000	5,545,758		1,618			0.000	5.197	N/A	774	232,941	02/19/2021	02/19/2028
48244E-AJ-3	KUEHG CORP KUEHG CORP				5.A FE	17,676,205	97.7880	17,385,172	17,778,431	17,723,207		15,867			3.974	4.101	N/A	1,962	856,763	12/07/2018	02/21/2025
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan				3.B PL	9,853,689	99.7500	9,928,339	9,953,222	9,896,548		14,195			4.604	4.823	N/A	1,273	547,252	03/27/2020	07/30/2025
48283*-AB-3	KABAFUSION HLDGS SUB-UNSEC				5.A	7,500,000	99.7100	7,478,250	7,500,000	7,500,000					9.000	9.106	N/A	1,875	856,875	01/28/2019	01/25/2026
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC				4.B FE	4,126,689	98.2500	4,072,503	4,145,041	4,132,049		2,381			2.353	2.433	N/A	1,357	101,908	09/19/2019	09/19/2026
48853U-BE-9	KENAN ADVANTAGE GROUP INC THE				4.C FE		0.0000								0.000	0.000	N/A	201		03/18/2021	03/24/2026
49911#-AB-7	J. KNIPPER AND CO INC Revolver				3.A PL	3,431,372	100.0360	3,432,608	3,431,372	3,431,372					9.750	9.869	N/A	90,570	70,225	12/30/2021	10/01/2025
50215L-AA-7	LRN CORP Closing Date Term Loan				3.C PL	20,127,706	100.2570	20,383,267	20,331,016	20,203,442		23,842			6.629	6.866	N/A	239,585	1,594,556	12/17/2018	12/17/2025
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC				4.C FE	14,552,978	98.6810	14,502,566	14,696,412	14,583,570		24,637			3.604	3.858	N/A	1,471	518,817	01/07/2021	09/08/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC				4.B FE	9,037,834	99.7080	9,056,727	9,083,250	9,043,866		5,680			0.000	4.418	N/A	64,340	369,535	10/26/2020	10/26/2027
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC				6. *		0.0100	2,348	23,479,627						1.891	0.000	N/A			10/23/2015	03/31/2022
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD				4.A FE	6,535,250	99.0420	6,472,642	6,535,250	6,535,250					2.351	2.366	N/A	427	156,254	03/20/2018	03/24/2025
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan				5.A FE	38,545,201	92.3130	35,939,413	38,932,125	38,632,707		49,674			4.711	4.874	N/A	182,137	2,149,598	05/04/2020	02/26/2027
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC				3.C FE	3,940,712	99.0630	3,918,125	3,955,185	3,947,290		2,418			2.604	2.956	N/A	314	109,660	05/10/2021	06/21/2024
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3.B FE	1,003,426	99.7000	996,517	999,515	1,002,106		(591)			1.854	1.795	N/A	51	18,778	09/30/2019	02/01/2026
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC				3.B FE	9,628,939	99.3170	9,694,568	9,761,237	9,659,720		16,333			1.854	4.270	N/A	11,846	161,131	03/09/2020	12/30/2026
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC						0.0000								0.000	0.000	N/A				03/29/2024
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL				5.B YE		0.0000					993			0.000	0.000	N/A		415,911		03/29/2024
55357G-AF-4	MSHC INC Initial Term Loan (First Lien)				3.C PL		0.0000								0.000	0.000	N/A		(78,839)		12/31/2024
55411#-AA-1	NA-SR-SEC				4.B Z	21,219,512	100.0000	21,219,512	21,219,512	21,219,512					0.000	0.000	MN			11/24/2021	05/19/2027
55759V-AB-4	MADISON IAQ LLC TERM				4.B FE	3,960,100	99.8470	3,973,911	3,980,000	3,960,811		711			0.000	3.612	N/A	4,221	68,035	06/16/2021	06/21/2028
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A				2.C PL		99.0880								5.724	0.000	N/A			09/30/2019	04/21/2022
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver				2.C PL		0.0000								0.000	0.000	N/A		3,670		04/21/2022
56032Y-AE-9	MAILSOUTH INC SR-UNSEC				5.C PL	19,032,155	80.0000	15,368,838	19,211,048	19,141,177	4,500,896	31,759			3.631	3.771	N/A	175,687	2,320,618	10/01/2021	04/23/2024
56032Y-AF-6	MAILSOUTH INC Revolver				6. PL		0.0000								0.000	0.000	N/A		3,892		04/24/2023
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM				4.B FE	2,954,553	99.7860	2,963,045	2,969,400	2,954,725		172			0.000	3.769	N/A	7,432	16,167	10/07/2021	10/07/2028
58462Q-AJ-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD				4.B FE	2,828	99.7860	564,390	565,600	2,699		(129)			0.000	3,360.003	N/A	1,416		10/07/2021	10/07/2028
58503U-AC-7	MOZART BORROWER LP TERM B				4.A FE	49,820,000	99.9560	49,978,000	50,000,000	49,822,815		2,815			0.000	4.016	N/A	302,102	286,875	10/01/2021	09/30/2028
58711M-AB-5	MEN'S WEARHOUSE LLC/THE				5.A FE	3,059,500	84.1880	6,554,044	7,785,010	3,462,423		402,923			0.000	36.143	N/A	105,516	452,601	03/31/2021	12/01/2025
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC				5.A FE		0.0000								0.000	0.000	N/A		107,288		04/09/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59909T-AC-8	MILANO ACQUISITION CORP				4.A FE	14,211,450	100.1500	14,376,533	14,355,000	14,232,373		18,217			0.000	5.022	N/A	1,894	850,434	08/17/2020	08/17/2027
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC			1	3.A FE	19,438,824	100.0000	19,270,209	19,270,209	19,324,806		(24,517)			2.371	2.232	N/A	14,612	585,472	02/23/2017	02/14/2024
605024-AS-7	MISSION BROADCASTING INC				3.B FE	992,513	99.6670	994,178	997,500	992,787		274			0.000	2.729	N/A	2,233	45,637	05/27/2021	05/27/2028
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan				4.A PL	15,331,470	100.5860	15,498,815	15,408,513	15,365,014		12,668			4.402	4.526	N/A	3,770	814,018	09/03/2019	03/04/2025
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER				4.A PL	1,240,000	100.5860	1,247,267	1,240,000	1,240,000					4.474	0.743	N/A		16,637	09/30/2021	03/04/2025
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC				4.C Z	25,581,444	100.0000	26,100,560	26,100,560	25,619,863		38,419			11.500	12.108	MJSD	8,338	1,887,511	11/03/2021	12/16/2027
62886V-AP-5	NCR CORP NCR CORP				3.A FE	8,218,936	98.9380	8,172,155	8,259,875	8,231,048		5,514			2.629	2.718	N/A	38,599	185,501	11/05/2019	08/28/2026
62890H-AB-1	NS412 LLC REVOLVER				3.A PL	2,750,000	98.3490	2,704,601	2,750,000	2,750,000					0.001	0.001	N/A	4	29,710	12/24/2021	05/06/2025
62890H-AC-9	NS412 LLC Term Loan A				3.A PL	15,926,625	98.3490	15,821,916	16,087,500	15,991,696		25,660			4.968	5.194	N/A	4,446	937,879	05/06/2019	05/06/2025
62910P-AF-0	NFP CORP TERM B				4.B FE	26,890,575	98.2660	26,657,114	27,127,505	26,947,706		32,151			3.354	3.571	N/A	2,528	922,169	02/20/2020	02/03/2027
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC				3.B PL	4,811,770	97.0000	4,690,871	4,835,950	4,821,975		3,353			4.351	4.475	N/A	1,169	235,284	10/19/2018	10/01/2025
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan				3.B PL	4,044,580	98.0000	4,044,580	4,127,123	4,063,871		16,674			0.000	0.516	N/A	23	261,423	10/19/2020	10/01/2025
62922E-AC-8	NJEYE LLC Term Loan				2.B PL	12,272,257	95.0000	11,776,408	12,396,219	12,328,129		20,499			5.358	5.657	N/A	109,052	716,422	06/30/2020	09/14/2024
62922E-AE-4	NJEYE LLC New Term Loan				2.B PL	8,374,689	95.0000	8,222,808	8,655,587	8,469,735		59,215			4.837	6.036	N/A	120,059	515,949	04/24/2020	09/16/2024
62931*-AB-0	NMC Skincare Intermediate Hold Revolver				3.C PL	3,366,000	99.5000	3,383,000	3,400,000	3,376,520		6,885			5.101	5.496	N/A	964	198,220	03/17/2021	10/31/2024
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan				3.C PL	14,553,000	99.5000	14,626,500	14,700,000	14,605,825		29,867			5.101	5.476	N/A	4,171	894,250	02/21/2020	10/31/2024
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC				3.C PL	10,575,109	95.0000	10,096,838	10,628,250	10,609,327		8,135			5.351	5.502	N/A	3,160	651,776	06/26/2017	06/02/2024
63814@-AD-4	NAT TECHNICAL SYSS INC SR-SEC				5.B	10,562,171	100.0000	10,562,171	10,562,171	10,562,171					0.000	0.000	N/A		872,445	02/26/2015	04/01/2022
63814@-AF-9	NAT TECHNICAL SYSS INC SR-SEC				5.B GI	34,300,000	100.0000	35,000,000	35,000,000	34,538,406		238,406			0.000	7.350	N/A	12,576	4,494,097	10/28/2020	12/12/2023
64029#-AA-7	NELLSON NUTRACEUTICAL SUB-UNSEC				4.B	9,369,863	100.0000	9,369,863	9,369,863	9,369,863					0.000	9.356	N/A	2,408	997,499	12/23/2014	06/23/2023
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan				4.B FE	12,047,571	98.3750	12,053,869	12,252,980	12,090,957		1,813			5.474	6.093	N/A	1,858	935,592	09/30/2020	12/23/2023
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan				4.B FE	25,781,879	98.3750	25,783,737	26,209,643	25,940,276		71,362			5.468	6.069	N/A	7,962	1,715,960	09/30/2020	12/23/2023
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET				3.C FE	2,939,609	98.3750	2,935,879	2,984,375	2,944,669		5,059			0.000	0.374	N/A		28,914	06/29/2021	07/17/2025
64127U-AX-5	NEUSTAR INC NEUSTAR INC				4.B FE		0.0000								0.000	0.000	N/A		(7,525)		08/08/2024
64431#-AB-7	NEW ERA TECHNOLOGY INC Retired - Initial Term Loan				2.C PL		0.0000								0.000	0.000	N/A		266,858		09/24/2025
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT				4.A PL	8,108,573	98.2900	7,996,475	8,135,593	8,108,988		415			4.459	4.642	N/A	1,008	63,698	12/22/2021	02/02/2026
64556R-AC-8	New ILC Dover Inc Initial Delayed Draw Term Loan				4.A PL	1,819,234	98.2900	1,788,125	1,819,234	1,819,234					0.761	0.773	N/A	615		12/16/2021	01/31/2026
64556R-AD-6	New ILC Dover Inc Initial Term Loan				4.A PL	18,119,086	98.2900	17,986,623	18,299,545	18,167,438		27,118			5.353	5.690	N/A	5,449	1,178,905	04/24/2020	01/31/2026
64648F-A*-1	LIGADO NETWORKS-INC. SR-SEc				5.B GI		0.0000								0.000	0.000	N/A		(577,981)		12/07/2021
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver				4.B PL	130,901	100.0000	130,901	130,901	130,901					0.000	7.336	N/A	1,251	39,294	06/18/2021	06/19/2023
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan				4.B PL	3,555,726	100.0000	3,587,652	3,587,652	3,569,014		9,350			5.671	6.071	N/A	17,279	331,562	06/01/2021	06/19/2023
65336R-AU-2	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC				3.B FE	12,351,483	99.7220	12,317,146	12,351,483	12,351,483					2.354	2.363	N/A	2,651	265,893	10/18/2018	01/17/2024
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T				3.B PL	8,321,884	100.0000	8,385,078	8,385,078	8,345,449		9,509			4.724	4.910	N/A	1,100	400,913	06/15/2021	03/28/2025
67103*-AB-1	ONS MSO LLC First Lien Revolver				2.B PL	5,700,000	99.5000	5,671,500	5,700,000	5,700,000					4.104	4.198	N/A	7,740	169,662	12/21/2021	07/08/2024
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan				2.B PL	3,271,122	100.0000	3,304,164	3,304,164	3,278,918		6,278			0.000	5.735	N/A	45,436	209,378	09/11/2020	07/08/2025
68162R-AD-3	WEST CORP WEST CORP				4.C FE	4,965,344	93.9880	4,672,669	4,971,559	4,968,671		905			3.604	3.667	N/A	32,071	216,012	03/28/2018	10/10/2024
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC				3.A FE	9,474,435	99.7320	9,449,044	9,474,435	9,474,435					1.854	1.885	N/A	1,462	178,638	11/25/2019	04/02/2025
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP				3.A FE	3,388,320	99.8380	3,391,310	3,396,813	3,390,634		1,229			2.104	2.185	N/A	199	72,425	09/16/2019	09/19/2026
68248K-AB-0	ONE WORLD FITNESS PFF LLC Revolver				3.B PL	4,950,000	80.4200	4,021,000	5,000,000	4,967,011		9,515			5.474	5.764	N/A	760	316,840	03/18/2020	11/26/2024
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP				4.B FE	20,501,478	99.7710	20,871,968	20,919,875	20,536,641		35,164			0.000	5.981	N/A	3,196	952,435	02/23/2021	02/23/2028
68277F-AC-3	ONE DIGITIAL BORROWER LLC				4.B FE	788,594	99.6560	801,919	804,688	788,966		372			4.604	5.111	N/A	103	3,932	10/26/2021	10/30/2027
68277F-AD-1	ONE DIGITIAL BORROWER LLC				4.B FE		0.0000								0.000	0.000	N/A		59,839		10/30/2027
68621X-AE-3	ORGANON & CO TERM B				3.B FE	32,750,543	100.0210	32,812,720	32,805,831	32,754,298		3,755			0.000	3.256	N/A	86,751	411,585	10/14/2021	04/08/2028
68835H-AH-3	Osmose Utilities Services Inc TERM				4.B FE	2,679,784	99.3500	2,675,744	2,693,250	2,680,131		348			0.000	3.505	N/A	753	35,349	07/17/2021	06/17/2028
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan				5.B FE	12,991,690	85.0000	11,084,068	13,040,080	13,019,705		8,339			4.654	4.760	N/A	67,684	735,515	11/19/2019	03/27/2024
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC				4.B PL	17,415,545	82.2050	14,439,894	17,565,713	17,532,479		29,161			8.576	8.879	N/A	384,991	1,550,051	10/01/2021	12/16/2022
69402#-AA-3	PMAB LLC 10.5% cash 1% pik				5.B GI		0.0000								11.500	0.000	MJSD		33,936		08/02/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC				4.C Z	36,120,334	100.0000	36,335,250	36,335,250	36,144,056		20,989			10.900	11.187	MJSD	11,002	2,866,055	03/29/2021	02/07/2027
69420#-AB-9	PMAB LLC Term Loan				3.A PL	3,841,691	100.0000	3,850,878	3,850,878	3,845,146		1,738			4.468	4.546	N/A	946	207,759	02/07/2020	02/06/2025
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC				4.B FE	0.0000						(33)			0.000	0.000	N/A		44,369		12/04/2024
69519U-AD-4	PACKERS HOLDINGS LLC				4.C FE	0.0000									0.000	0.000	N/A		21,131		12/04/2024
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC				4.A FE	8,587,598	100.0000	8,556,837	8,556,837	8,568,578		(4,180)			2.854	3.709	N/A	891	311,968	06/20/2017	06/27/2024
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC				3.C FE	17,779,044	99.8440	17,768,644	17,796,406	17,786,613		2,381			2.354	2.381	N/A	1,164	541,307	08/16/2018	10/15/2025
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC				5.A FE	11,753,388	95.0000	11,452,019	12,054,757	12,022,060		49,284			0.000	5.602	N/A	109,910	731,969	09/02/2015	08/21/2022
71911K-AC-8	PAREXEL TERM				4.B FE	29,945,781	99.9550	29,986,500	30,000,000	29,944,755		(1,026)			0.000	3.713	N/A	33,610		09/28/2021	08/11/2028
71913B-AF-9	PHOENIX GUARANTOR INC				4.B FE	0.0000									0.000	0.000	N/A		51,200		03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC				4.A FE	25,165,065	99.4750	25,137,622	25,270,291	25,178,916		13,851			0.000	3.730	N/A	38,080	630,700	04/20/2021	03/05/2026
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN				4.A FE	16,566,708	99.6250	16,587,521	16,649,958	16,571,389		4,681			0.000	3.919	N/A	29,484	402,505	03/26/2021	04/12/2028
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO				2.C FE	6,019,736	99.6460	5,989,550	6,010,828	6,018,220		(1,515)			0.000	1.866	N/A	3,723	86,201	03/16/2021	03/15/2028
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC				4.A FE	21,887,344	97.6430	21,469,812	21,988,071	21,934,891		14,318			0.000	2.691	N/A	1,591	582,473	08/24/2018	07/02/2025
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC				3.C FE	0.0000									0.000	0.000	N/A		8,321		10/15/2024
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC				4.C FE	0.0000									0.000	0.000	N/A	13,950	10,573	10/11/2018	09/30/2024
72819Q-AM-4	PLAZE INC PLAZE INC				4.C FE	8,385,860	97.5000	8,217,300	8,428,000	8,398,838		5,561			3.604	3.716	N/A	844	409,246	07/30/2019	08/03/2026
73108R-AB-4	POLARIS NEWCO LLC Term B				4.C FE	7,462,500	99.9060	7,492,950	7,500,000	7,463,838		1,338			0.000	4.340	N/A	26,083	162,188	06/03/2021	06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan				3.B PL	9,702,000	98.2550	9,628,990	9,800,000	9,724,955		13,336			4.962	5.210	N/A	124,297	716,403	11/26/2019	11/26/2026
73179Y-AK-3	POLYONE CORP POLYONE CORP				3.A FE	2,083,000	100.0000	2,072,637	2,072,637	2,078,385		(1,313)			1.854	1.790	N/A	107	59,933	06/07/2018	01/30/2026
73940*-AA-8	NA-SUB-SEC				3.C Z	2,148,602	98.0000	2,148,602	2,192,452	2,149,582		980			0.000	0.274	MS			11/02/2021	03/21/2029
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC				4.B FE	3,922,581	99.7500	3,965,782	3,975,722	3,931,811		7,886			0.000	3.945	N/A	24,391	134,427	10/27/2020	12/19/2026
74112C-AW-3	Prestige Brands Inc. TERM B5				3.B FE	1,231,313	100.3750	1,242,141	1,237,500	1,231,545		232			0.000	2.225	N/A	72	11,079	06/10/2021	07/01/2028
74274N-AC-7	PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC				4.C FE	0.0000									0.000	0.000	N/A		28,823		11/20/2023
74274N-AG-8	PROLAM PG BORROWER LLC				4.C FE	21,052,376	100.0000	21,143,520	21,143,520	21,072,907		17,773			0.000	1.091	N/A	26,572	965,982	10/29/2020	10/30/2025
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C				4.B FE	1,308,487	99.8330	1,312,866	1,315,063	1,308,891		404			0.000	4.177	N/A	146	40,913	03/03/2021	03/10/2028
74345H-AB-7	Proofpoint Inc Term B				4.B FE	7,313,250	99.5080	7,313,838	7,350,000	7,314,612		1,362			0.000	1.969	N/A	379	70,601	06/10/2021	08/31/2028
000000-00-0	PROQUEST LLC PROQUEST LLC				4.B FE	0.0000									0.000	0.000	N/A		123,731		10/23/2026
74839X-AF-6	QUIKRETE HOLDINGS INC Term B				4.A FE	29,230,552	98.7790	28,885,181	29,242,229	29,232,475		2,008			2.604	2.663	N/A	2,115	771,694	02/11/2020	01/29/2027
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN				4.A FE	16,598,093	99.1730	16,543,544	16,681,500	16,608,277		10,184			0.000	3.647	N/A	84,334	422,047	02/03/2021	02/09/2028
75605V-AD-4	REALPAGE INC				4.B FE	7,785,924	99.6410	7,777,416	7,805,438	7,786,854		931			0.000	3.824	N/A	813	114,642	02/18/2021	04/22/2028
75703U-AH-8	RED VENTURES LLC TERM B				4.A FE	2,939,240	99.2500	2,917,196	2,939,240	2,939,240					2.604	2.659	N/A	213	77,569	01/23/2020	11/08/2024
75915T-AD-4	LIFEPOINT HEALTH INC TERM B				4.B FE	18,663,059	99.8130	18,619,041	18,653,924	18,655,385		(3,643)			3.854	3.944	N/A	1,997	377,388	11/04/2021	11/16/2025
76090L-AE-4	RESIDEO FUNDING INC				3.B FE	9,321,064	99.7500	9,306,176	9,329,500	9,321,835		771			2.750	2.815	N/A	32,587	187,461	02/24/2021	02/09/2028
76133M-AB-7	RH TERM B				3.B FE	7,960,000	99.7000	7,976,000	8,000,000	7,959,840		(160)			0.000	2.746	N/A	9,859		10/15/2021	10/15/2028
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM				3.A FE	12,448,342	99.3570	12,577,074	12,658,468	12,496,789		28,279			1.900	2.146	N/A	652	238,138	03/24/2020	01/30/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC				4.A FE	1,900,986	99.3440	1,893,249	1,905,750	1,901,908		911			0.000	3.481	N/A	178	91,385	09/17/2020	02/16/2026
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB				4.C FE	0.0000									0.000	0.000	N/A		19,666		11/28/2025
77542#-AA-7	Rohrer NA-SR-SEC				4.C Z	20,299,720	100.0000	20,714,000	20,714,000	20,332,220		32,500			10.209	10.754	FMAN	186,566	1,600,335	03/15/2021	03/15/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC				4.A FE	2,944,987	99.8500	2,940,570	2,944,987	2,944,987					0.000	3.834	N/A	307	184,827	03/25/2021	07/23/2027
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC				3.B FE	2,244,468	98.7880	2,221,509	2,248,764	2,245,996		808			0.000	1.900	N/A	116	42,247	02/04/2020	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC				3.B FE	10,349,945	98.8540	10,424,245	10,545,092	10,418,875		36,511			0.000	2.237	N/A	543	199,013	02/04/2020	04/16/2025
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC				4.B FE	2,116,449	97.5500	2,062,883	2,114,693	2,115,352		(293)			2.104	2.099	N/A	124	45,088	03/06/2018	02/22/2024
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED				5.C	36,569,012	99.0000	36,203,322	36,569,012	36,569,012					0.000	10.382	N/A	489,364	5,252,544	08/11/2021	04/28/2022
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC				4.C FE	4,752,212	98.6560	4,705,990	4,770,100	4,760,502		2,702			3.104	4.104	N/A	530	194,397	11/27/2018	01/29/2025
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC				5.B GI	1,000,000	92.3890	923,890	1,000,000	1,000,000					0.000	13.356	N/A	361	127,606	06/30/2021	03/27/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3.A FE	2,898,707	99.8630	2,909,282	2,913,274	2,902,945		(21)			1.854	19.751	N/A	1,526	62,402	10/22/2018	10/31/2025
80862Q-AG-6	SCIENCE APPLICATIONS INT TERM B				3.A FE	3,590,400	99.7710	3,618,362	3,626,667	3,598,811		5,135			0.000	2.172	N/A	199	74,996	03/05/2020	03/05/2027
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO				4.A FE	60,839,389	99.5780	60,326,260	60,581,916	60,691,929		(39,243)			0.000	2.798	N/A	4,803	1,752,298	02/20/2018	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC				3.C FE	26,612,598	99.0630	26,460,062	26,710,338	26,657,017		16,324			2.604	2.956	N/A	2,118	738,588	05/10/2021	06/21/2024
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC				4.B FE	19,351,500	99.1460	19,234,324	19,400,000	19,370,709		6,558			3.354	3.419	N/A	1,808	659,481	11/06/2018	12/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81527C-AN-7	SEDGWICK CMS INC TERM B				4.B FE	959,766	100.0360	975,351	975,000	963,303		2,046			0.000	5.679	N/A	142	45,927	03/10/2021	09/03/2026
81608@-AA-2	SEKO Syndicated Loan Term				5.A	65,067,495	100.6400	66,820,334	66,395,404	65,159,029		91,534			0.000	10.692	N/A	36,768	4,641,615	09/30/2021	06/30/2027
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP				3.C FE	4,350,159	99.2500	4,317,532	4,350,159	4,350,159					2.603	2.400	N/A	284	106,255	12/27/2019	03/06/2025
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan				6. PL	24,746,140	71.2500	17,712,963	24,860,299	17,712,963	(2,003,249)	14,684			5.724	5.893	N/A	5,020	1,852,642	09/30/2021	05/11/2025
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L				6. PL	2,349,442	76.2500	1,791,449	2,349,442	1,791,449	(73,403)				5.718	5.888	N/A	381	187,302	09/30/2021	05/11/2025
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC				2.C FE	0	0.0000								0.000	0.000	N/A		5,358		09/20/2026
828618-AB-0	Simeio Group Holdings Inc Closing Date Term Loan				2.C PL	12,246,490	99.5100	12,309,578	12,370,192	12,280,915		18,264			5.351	5.688	N/A	3,678	807,995	01/31/2020	01/31/2026
83415Y-AC-4	SOLARAY LLC Term Loan				3.C PL	17,931,342	99.0000	17,894,852	18,075,608	18,033,545		23,027			5.886	6.016	N/A	149,049	1,258,365	12/01/2017	09/08/2023
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan				3.C PL	4,025,715	99.0000	3,985,457	4,025,715	4,025,715					5.968	6.012	N/A	1,336	277,271	02/05/2018	09/08/2023
83578B-AN-3	SOPHIA LP				4.B FE	16,376,560	99.9250	16,487,937	16,500,313	16,393,244		15,583			0.000	4.720	N/A	2,063	808,515	09/23/2020	09/23/2027
84673E-AB-5	PQ GROUP HOLDINGS INC				4.A FE	16,241,105	100.0310	16,268,080	16,263,038	16,241,302		196			0.000	3.747	N/A	69,350	92,222	09/21/2021	04/30/2028
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan				2.B PL	9,077,390	100.0000	9,123,064	9,123,064	9,085,667		8,277			4.601	4.766	N/A	2,335	509,109	03/31/2021	09/23/2025
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC				4.C FE	7,520,724	97.5940	7,348,961	7,530,136	7,525,676		1,337			3.354	3.509	N/A	727	307,763	01/26/2018	01/31/2025
84850X-AK-8	SPIN HOLDCO INC				4.C FE	32,358,763	100.2360	32,680,231	32,603,288	32,369,592		10,829			0.000	4.982	N/A	124,753	855,125	03/01/2021	03/01/2028
84858L-AA-8	SPIREON HLDGS-INC. SUB-UNSEC				5.B GI	19,708,280	100.0000	19,978,280	19,978,280	19,722,939		48,502			0.000	12.983	N/A	639,749	2,305,110	10/05/2021	10/05/2025
85232B-AT-3	SRAM LLC SRAM LLC				4.A FE	9,573,789	99.8750	9,567,307	9,579,281	9,574,121		332			0.000	2.922	N/A	524	67,028	11/02/2021	05/13/2028
855031-AQ-3	STAPLES INC STAPLES INC				4.B FE	47,229,323	96.4550	46,434,040	48,140,625	47,533,973		116,882			5.132	5.501	N/A	418,595	2,521,524	04/25/2019	04/12/2026
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC				4.A FE	39,527,777	99.6250	39,299,194	39,447,121	39,475,152		(10,803)			3.604	4.494	N/A	318,466	1,709,272	03/23/2021	06/19/2024
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC				4.C FE	0	0.0000								0.000	0.000	N/A		7,412		09/03/2024
86880N-AX-1	SURGERY CENTER HOLDINGS INC				4.C FE	22,212,073	99.8750	22,194,648	22,222,426	22,210,373		(1,700)			0.000	3.952	N/A	61,997	602,428	06/01/2021	08/31/2026
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan				2.A Z	2,869,200	100.0000	2,880,000	2,880,000	2,869,824		624			3.718	3.827	N/A	297	87,543	12/28/2021	03/19/2026
87250Y-AC-3	TI Acquisition NC LLC Term Loan				2.A PL	26,422,437	100.0000	26,625,750	26,625,750	26,466,689		25,975			4.654	4.800	N/A	21,184	1,528,023	06/05/2020	03/19/2027
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC				3.A PL	544,374	99.7920	544,603	545,738	545,079		198			2.599	2.655	N/A	1,221	14,390	04/27/2018	09/28/2024
87422L-AM-2	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC				3.C FE	0	0.0000								0.000	0.000	N/A		18,706		07/08/2026
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC				4.B FE	7,150,355	99.2920	7,094,698	7,145,286	7,150,507		(731)			0.000	3.359	N/A	666	166,336	03/03/2021	05/31/2026
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan				2.C PL	4,617,289	94.7500	4,419,072	4,663,928	4,634,532		9,394			4.908	5.268	N/A	20,470	234,882	02/24/2020	11/30/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC			1	4.C FE	23,251,641	95.3250	22,243,605	23,334,492	23,305,546		12,179			2.854	3.842	N/A	2,431	888,160	09/26/2017	02/06/2024
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC				4.B FE	0	0.0000								0.000	0.000	N/A		(3,104)		05/01/2024
88023H-AD-2	TEMPO ACQUISITION LLC				3.C FE	16,796,326	100.0940	16,837,635	16,821,822	16,799,739		4,053			0.000	3.863	N/A	1,752	670,278	08/28/2020	10/01/2026
88023H-AE-0	TTEMPO ACQUISITION LLC TERM B				3.C FE	3,582,023	100.2500	3,599,978	3,591,000	3,582,301		279			0.000	3.210	N/A	310	10,823	08/19/2021	08/31/2028
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2.C FE	38,541,719	99.1720	38,270,432	38,589,957	38,563,486		6,328			1.859	1.879	N/A	6,292	729,736	11/13/2019	12/31/2025
88675U-AB-8	TIGER ACQUISITION LLC				4.B FE	3,308,209	99.2860	3,317,766	3,341,625	3,310,243		2,035			0.000	3.655	N/A	10,175	68,017	05/21/2021	06/01/2028
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC				3.B FE	29,649,974	99.0000	29,364,142	29,660,749	29,651,873		1,980			1.854	1.894	N/A	1,528	565,438	11/19/2019	11/13/2026
89334G-AZ-7	TRANS UNION LLC TERM B6				3.B FE	9,685,725	99.6750	9,678,443	9,710,000	9,685,725					0.000	2.447	N/A			11/18/2021	11/18/2028
89364M-BQ-6	TRANSDIGM INC TERM E				4.A FE	2,895,789	98.5450	2,853,656	2,895,789	2,895,789					2.354	2.398	N/A	189	74,877	02/07/2020	05/30/2025
89364M-BR-4	TRANSDIGM INC TERM F				4.A FE	26,863,461	98.5380	26,518,198	26,911,646	26,877,647		8,038			2.354	2.432	N/A	1,760	695,860	02/07/2020	12/31/2025
89364M-BS-2	TRANSDIGM INC TERM G				4.A FE	6,756,583	98.7920	6,674,963	6,756,583	6,756,583					2.354	2.399	N/A	442	176,476	02/07/2020	08/22/2024
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan				3.B PL	13,659,595	100.0000	13,757,607	13,757,607	13,707,794		15,290			4.601	4.777	N/A	3,521	587,020	03/27/2019	12/18/2024
89678Q-AB-2	TRITON WATER HOLDINGS IN				4.B FE	26,431,820	98.8180	26,225,939	26,539,637	26,438,385		6,565			0.000	3.847	N/A	2,734	574,380	04/01/2021	03/31/2028
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC			1	4.A FE	0	0.0000								0.000	0.000	N/A		77,960		09/23/2024
89705D-AG-7	TRONOX FINANCE LLC				3.C FE	13,149,289	99.0160	13,021,264	13,150,666	13,147,675		(1,614)			0.000	2.657	N/A	951	262,335	03/02/2021	03/11/2028
89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC				5.B GI	14,166,684	95.0600	13,741,683	14,455,800	14,235,888		38,497			0.000	9.762	N/A	7,303	1,500,546	12/03/2019	06/02/2026
90351H-AE-8	US FOODS INC TERM B				4.A FE	14,599,231	99.8500	14,593,078	14,615,000	14,598,635		(596)			0.000	2.936	N/A	13,987		11/30/2021	11/17/2028
90351N-AE-5	USI INC/NY USI INC/NY			1	4.B FE	56,005,465	99.1610	55,647,386	56,118,217	56,073,663		17,672			3.224	3.272	N/A	5,025	1,812,422	02/09/2018	05/16/2024
90385K-AD-3	ULTIMATE SOFTWARE GROUP INC				4.B FE	0	0.0000								0.000	0.000	N/A		45,325		05/03/2026
90385K-AG-6	UKG INC				4.C FE	0	0.0000								0.000	0.000	N/A	25,178	32,045	01/28/2021	05/03/2026
90385K-AK-7	UKG INC TERM				4.A FE	11,467,182	99.4060	11,441,760	11,510,130	11,468,060		877			0.000	3.540	N/A	27,379		12/29/2021	05/03/2026
90932R-AJ-3	UNITED AIRLINES INC				3.B FE	11,850,450	100.1360	11,926,198	11,910,000	11,852,939		2,489			0.000	4.679	N/A	84,859	298,587	04/14/2021	04/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91335P-AJ-8	UNIVAR SOLUTIONS USA INC				2.C FE	22,794,034	99.6250	22,822,670	22,908,577	22,801,840		7,806			0.000	0.073	N/A		268,214	05/27/2021	05/27/2028
91842#-AA-5	VMG HLDGS LLC SUB-UNSEC				5.B	11,039,625	102.0000	11,551,500	11,325,000	11,114,363		43,093			11.000	11.786	MJSD	6,921	1,263,052	03/17/2020	09/14/2025
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL SR-UNSEC				5.A	21,055,000	95.6500	20,660,400	21,600,000	21,206,914		65,870			0.000	5.103	N/A	106,468	2,674,657	09/15/2019	01/24/2027
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L				4.C PL	1,300,075	96.4000	1,253,272	1,300,075	1,300,075					4.707	4.738	N/A	2,722	72,486	09/16/2019	07/24/2026
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC				4.C FE		0.0000								0.000	0.000	N/A		34,255		08/20/2025
92539*-AA-5	Vessco Syndicated Loan Term				2.C Z	24,265,671	100.0000	24,887,868	24,887,868	24,337,060		71,389			0.000	11.324	N/A	14,518	3,042,739	11/02/2020	11/02/2027
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC				2.C Z	3,919,331	100.0000	4,019,827	4,019,827	3,927,733		8,401			0.000	0.398	N/A		147,080	08/04/2021	11/02/2027
92943H-AB-5	WR GRACE HOLDINGS INC TERM B				4.A FE	3,576,038	100.0750	3,587,689	3,585,000	3,576,048		11			0.000	4.094	N/A	396	35,174	08/11/2021	08/11/2028
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC						0.0000								0.000	0.000	N/A				10/31/2024
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC				3.B Z	10,066,113	98.1200	10,076,703	10,269,775	10,054,978		(11,135)			0.000	12.080	N/A	513,633	519,983	12/31/2021	07/30/2028
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan				2.C PL	11,144,643	98.2700	11,090,471	11,285,714	11,170,249		21,060			0.000	5.738	N/A	130,007	721,267	09/16/2020	09/16/2026
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC				4.A FE	12,487,262	100.0830	12,483,677	12,473,324	12,485,249		(1,399)			0.000	4.071	N/A	1,386	466,546	12/16/2020	10/20/2027
96208U-AT-8	WEX INC				3.C FE	46,434,395	99.3750	46,376,061	46,667,734	46,449,151		14,756			0.000	2.481	N/A	3,052	796,355	03/19/2021	04/01/2028
96341@-AA-2	WHITCRAFT LLC Initial Term Loan				3.B PL	25,970,736	97.0000	25,316,896	26,099,893	26,036,125		43,071			6.218	6.543	N/A	9,027	1,852,367	05/26/2020	04/03/2023
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN				4.C FE	5,314,813	97.7250	5,195,595	5,316,547	5,315,659		238			0.000	2.877	N/A	422	154,497	05/17/2018	05/16/2025
98082E-AB-0	WOOF HOLDINGS LLC				4.C FE	3,135,432	100.0000	3,151,188	3,151,188	3,137,056		1,989			0.000	4.676	N/A	4,343	140,659	12/11/2020	12/16/2027
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan				3.B PL	2,829,750	100.0000	2,858,333	2,858,333	2,841,028		6,296			5.601	6.015	N/A	891	187,517	01/23/2020	06/18/2024
98149H-A*-9	WORLD 50 INC REVOLVER				3.C PL		0.0000								0.000	0.000	N/A		95		01/12/2026
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan				3.C PL	14,590,125	99.7100	14,694,761	14,737,500	14,626,390		(41,580)			4.854	5.153	N/A	1,987	(1,369,698)	01/10/2020	01/10/2027
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan				5.A	35,525,000	98.9200	35,858,500	36,250,000	35,686,109		161,109			0.000	0.312	N/A		6,483,524	08/16/2021	01/10/2027
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS				3.A FE	6,506,438	98.8390	6,430,898	6,506,438	6,506,438					1.854	1.861	N/A	335	122,234	03/29/2018	05/30/2025
98379E-AE-6	XPO LOGISTICS INC				3.A FE	21,738,817	99.4880	21,648,117	21,759,526	21,743,061		4,245			0.000	1.886	N/A	28,008	308,675	02/26/2021	02/24/2025
98415D-A@-3	XIFIN INC Initial Term Loan				3.A PL	22,678,722	97.0000	22,218,190	22,905,350	22,740,417		35,758			5.974	6.311	N/A	3,801	1,620,142	04/24/2020	02/06/2026
98415D-B*-4	XIFIN INC Initial Revolver				3.C Z	1,986,000	93.8730	1,877,460	2,000,000	1,986,036		36			0.000	5.531	N/A	290	18,347	12/08/2021	02/06/2026
98422B-AB-5	XPERI CORP				3.C FE		0.0000								0.000	0.000	N/A		23,350		06/01/2025
98919X-AB-7	FRONT RANGE BIDCO INC TERM				4.B FE	6,197,723	98.5830	6,125,215	6,213,257	6,201,088		2,486			5.224	3.215	N/A	536	195,464	02/20/2020	02/21/2027
98931Y-AC-7	ZEKELMAN INDUSTRIES INC				3.C FE	2,626,850	98.9820	2,714,106	2,742,019	2,654,280		15,967			2.359	2.830	N/A	1,608	65,956	03/11/2020	01/17/2027
98932T-AF-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD				4.B FE	2,342,772	99.4380	2,346,737	2,360,000	2,343,168		396			0.000	3.846	N/A	472	9,889	10/01/2021	09/30/2026
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B				3.B FE	10,353,299	99.5420	10,280,264	10,327,564	10,343,842		(4,506)			2.104	2.095	N/A	604	220,186	01/30/2020	07/02/2025
AAZ992-6J-0	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				2.C Z	13,479,553	100.0000	13,479,553	13,479,553	13,479,553					0.000	0.000	N/A		1,490,592	12/30/2021	04/01/2026
BL2628-15-6	FORMULA ONE B3				4.B Z	15,000,000	99.8330	14,974,950	15,000,000	15,000,000					0.000	0.000	N/A		55,417	10/13/2021	02/01/2024
BL3284-00-9	Froneri US INC TERM				4.A FE	10,431,437	98.5800	10,396,767	10,546,528	10,453,900		14,288			0.000	2.586	N/A	690	239,508	05/10/2021	01/31/2027
BL3361-16-1	NIELSEN FINANCE LLC TERM B				3.A FE		0.0000								0.000	0.000	N/A		6,050		06/30/2025
BL3395-13-6	VERTICAL US NEWCO INC				4.A FE	13,990,709	99.9860	14,261,390	14,263,387	14,034,784		34,570			0.000	4.799	N/A	268,994	553,065	06/30/2021	06/30/2027
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE	26,521,125	99.8910	26,895,652	26,925,000	26,544,830		23,705			0.000	3.662	N/A	40,178	472,524	09/10/2020	01/10/2029
BL3446-05-3	SOFTWARE LUXEMBOURG ACQUISITIO Term Exit				5.A FE	2,126,793	100.0420	2,555,466	2,554,393	2,174,741		47,948			0.000	13.619	N/A	2,697	15,083	06/11/2021	04/27/2025
BL3500-53-7	ENERGIZER HOLDINGS INC				3.B FE	2,123,221	99.5940	2,125,208	2,133,871	2,124,511		1,353			0.000	2.886	N/A	1,630	56,872	01/20/2021	12/16/2027
BL3508-95-1	ENERGIZER HOLDINGS INC						0.0000								0.000	0.000	N/A				12/16/2027
BL3541-34-1	INEOS US PETROCHEM LLC				3.B FE	5,940,150	99.6460	5,948,866	5,970,000	5,945,614		5,464			0.000	3.429	N/A	539	178,464	01/21/2021	01/21/2026
BL3547-90-0	PROQUEST LLC				4.B FE	3,215,739	100.0080	3,222,067	3,221,816	3,216,764		1,025			0.000	3.461	N/A	2,702	103,260	02/01/2021	10/23/2026
BL3550-04-5	GENTIVA HEALTH SERVICES				4.B FE		0.0000								0.000	0.000	N/A		36,879		07/02/2025
BL3554-67-4	PROAMPAC PG BORROWER LLC				4.C FE	5,927,775	100.2350	5,941,675	5,927,775	5,927,775					0.000	4.197	N/A	8,109	12,056	02/12/2021	11/18/2025
BL3561-11-7	PLAZE INC				4.C FE	8,227,371	99.0000	8,261,140	8,344,586	8,244,129		16,757			0.000	4.233	N/A	893	191,369	02/26/2021	08/03/2026
BL3562-70-1	XPO LOGISTICS INC XPO LOGISTICS INC				2.C FE		0.0000								0.000	0.000	N/A		6,390		02/24/2025
BL3572-50-2	IGT HOLDINGS IV AB TERM B				4.B FE	7,425,141	99.6880	7,420,526	7,443,750	7,424,799		(342)			0.000	4.090	N/A	820	139,829	03/23/2021	03/23/2028
BL3573-84-9	ICON Luxembourge Sarl Term B				3.A FE	7,945,674	100.1600	7,998,339	7,985,602	7,947,996		2,322			0.000	2.805	N/A	1,206	102,450	06/16/2021	07/01/2028
BL3577-62-6	RYAN SPECIALTY GROUP LLC				4.B FE	6,255,209	99.8500	6,291,405	6,300,856	6,259,615		4,406			0.000	3.296	N/A	8,840		03/25/2021	09/01/2027
BL3604-49-5	BIRKENSTOCK US BIDCO INC				4.A FE	12,938,883	99.6250	12,911,400	12,960,000	12,938,971		89			0.000	3.966	N/A	4,269	23,807	09/22/2021	04/27/2028
BL3625-62-3	US CONCRETE INC				3.C FE	7,980,000	100.0000	8,000,000	8,000,000	7,980,000					0.000	2.960	N/A			05/26/2021	05/26/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BL3644-91-3	KKR APPLE BIDCO LLC TERM				4.B FE	3,990,000	99.5830	3,983,320	4,000,000	3,990,080		80			0.000	3.211	N/A	6,554	24,500	07/14/2021	07/13/2028
BL3645-87-8	ILLUMINATE MERGER SUB CORP TERM				4.B FE	4,263,575	99.0940	4,246,178	4,285,000	4,264,137		562			0.000	3.880	N/A	443	66,656	06/30/2021	06/30/2028
BL3646-39-7	Indigi Merger Sub Inc Term B				3.A FE	1,979,670	99.9580	1,988,782	1,989,618	1,980,248		579			0.000	2.805	N/A	300	13,679	06/16/2021	07/01/2028
BL3673-14-4	STARS GROUP HOLDINGS BV TERM B				2.C FE	17,099,182	99.5770	17,069,527	17,142,038	17,101,493		2,310			0.000	2.453	N/A	1,121	176,981	07/16/2021	07/21/2026
BL3674-94-4	ASURION LLC TERM B9				4.A FE		0.0000								0.000	0.000	N/A		20,330		07/31/2027
BL3678-66-3	MKS INSTRUMENTS INC TERM B				3.A FE	21,156,975	99.7250	21,151,673	21,210,000	21,156,975					0.000	2.448	N/A			10/22/2021	10/22/2028
BL3683-98-6	STANDARD Industries INC TERM B				2.C FE	10,830,600	100.0420	10,944,595	10,940,000	10,830,600					0.000	2.842	N/A			08/06/2021	08/06/2028
BL3688-98-5	ZOOMINFO LLC TERM B				4.C FE	17,325,000	99.8000	17,465,000	17,500,000	17,333,290		8,290			0.000	4.061	N/A	39,316	25,101	08/13/2021	03/11/2028
BL3689-59-5	Centuri Group Inc Term B				3.C FE	4,998,581	99.7500	5,036,449	5,049,071	5,000,469		1,888			0.000	2.821	N/A	5,488	24,825	08/18/2021	08/18/2028
BL3705-92-0	CCC INTELLIGENT SOLUTIONS INC TERM				3.C FE	7,064,888	99.9690	7,042,816	7,045,000	7,064,381		(506)			0.000	2.504	N/A	8,317		10/08/2021	09/15/2028
BL3706-64-7	COVANTA HOLDING CORP TERM B				4.A FE	9,856,463	100.0500	9,856,947	9,852,021	9,856,463					0.000	2.648	N/A			11/18/2021	11/17/2028
BL3706-65-4	COVANTA HOLDING CORP TERM C				4.A FE	738,312	100.0500	738,348	737,979	738,308		(4)			0.000	2.652	N/A	423		11/18/2021	11/17/2028
BL3706-89-4	COVANTA HOLDING CORP TERM B				4.B FE	4,069,550	99.5310	4,070,818	4,090,000	4,069,882		332			0.000	3.249	N/A	1,057	18,888	09/15/2021	09/15/2028
BL3707-92-6	DEXKO GLOBAL INC TERM B				4.C FE	2,950,374	99.5160	2,950,848	2,965,200	2,950,551		177			0.000	4.025	N/A	2,539	15,696	09/24/2021	09/24/2028
BL3707-93-4	DEXKO GLOBAL INC Delayed Draw Term B				4.C FE	561,976	99.5160	562,066	564,800	562,013		37			0.000	4.024	N/A	484		09/24/2021	10/24/2028
BL3708-05-6	PACTIV EVERGREEN GROUP HOLDING TERM B				4.C Z	7,443,844	99.7660	7,463,744	7,481,250	7,444,481		637			0.000	3.776	N/A	11,275	46,550	09/17/2021	09/17/2028
BL3708-95-7	CHG HEALTHCARE SERVICE INC TERM B				4.B FE	9,468,569	99.9000	9,506,634	9,516,150	9,468,988		419			0.000	3.768	N/A	9,525		09/22/2021	09/22/2028
BL3719-79-8	CORAL US CO BORROOWER LLC TERM B				3.C FE	12,187,900	99.6090	12,231,985	12,280,000	12,189,565		1,665			0.000	3.279	N/A	9,530		09/23/2021	09/23/2029
BL3722-08-1	MEDICAL SOLUTIONS HOLDINGS INC TERM B				4.B FE	6,442,623	99.4380	6,453,526	6,490,000	6,443,716		1,093			0.000	3.834	N/A	1,294	22,192	10/01/2021	09/30/2026
BL3742-09-7	ALI GROUP NORTH AMERICA CORP TERM B				3.A FE	12,672,000	99.3060	12,711,168	12,800,000	12,672,000					0.000	2.306	N/A			10/13/2021	10/13/2028
BL3751-52-8	BROADSTREET PARTNERS INC TERM B				4.C FE	3,980,000	99.2920	3,971,680	4,000,000	3,980,337		337			0.000	3.532	N/A	1,863	10,000	10/07/2021	01/27/2027
BL3753-47-4	AVANTOR FUNDING INC TERM B				3.B FE	1,596,000	99.7500	1,596,000	1,600,000	1,596,000					0.000	2.446	N/A			10/20/2021	10/20/2028
BL3753-54-0	AVANTOR FUNDING INC Term B5				3.C FE	3,196,000	100.0730	3,202,336	3,200,000	3,196,000					0.000	2.428	N/A			10/19/2021	11/06/2027
BL3754-03-5	CHARIOT BUYER LLC TERM B				4.C FE	3,182,025	99.7710	3,182,695	3,190,000	3,182,061		36			0.000	3.730	N/A	4,796		10/19/2021	10/19/2028
BL3754-55-5	CHARIOT BUYER LLC TERM B				4.B FE	11,172,000	99.8750	11,186,000	11,200,000	11,171,666		(334)			0.000	3.728	N/A	11,211		10/22/2021	10/22/2028
BL3760-06-5	BROWN GROUP HOLDING LLC TERM B				4.A FE	1,115,800	99.7500	1,117,200	1,120,000	1,115,860		60			0.000	2.976	N/A	2,220		10/29/2021	06/07/2028
BL3769-85-0	DRIVEN HOLDINGS LLC TERM B				4.B FE	7,008,750	99.7500	6,982,500	7,000,000	7,008,750					0.000	3.147	N/A			11/19/2021	11/17/2028
BL3771-48-4	UKG INC TERM				4.C FE		0.0000								0.000	0.000	N/A	7,700		11/18/2021	05/03/2026
BL3776-60-8	DOTDASH MEREDITH INC TERM B				4.A FE	4,975,000	99.8750	4,993,750	5,000,000	4,974,729		(271)			0.000	4.230	N/A	5,063		11/23/2021	11/23/2028
BL3785-18-7	MADISON SAFETY & FLOW LLC TERM				4.C FE	2,308,400	99.9060	2,317,819	2,320,000	2,308,208		(192)			0.000	4.074	N/A	2,262		12/14/2021	12/14/2028
BL3786-57-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1				4.B FE	916,655	99.5000	918,964	923,582	916,447		(208)			0.000	10.519	N/A	257	2,566	12/10/2021	01/31/2029
BL3788-28-0	ICU MEDICAL INC TERM B				3.C FE	3,079,525	100.2710	3,103,372	3,095,000	3,079,547		22			0.000	2.643	N/A	877		12/15/2021	12/15/2028
BL3789-16-3	ALL-STAR BIDCO AB TERM B				4.B FE	796,000	100.3750	803,000	800,000	796,016		16			0.000	0.073	N/A			12/10/2021	11/16/2028
BL3791-61-5	REALPAGE INC TERM B				4.C Z	795,000	99.8290	798,628	800,000	794,949		(51)			0.000	3.534	N/A	671		12/14/2021	04/22/2028
BL3793-18-1	FLEETCOR TECHNOLOGIES OPERATIN TERM B				3.A Z	5,518,800	98.9500	5,541,200	5,600,000	5,518,800					0.000	2.175	N/A		573	12/16/2021	04/30/2028
BL3798-62-8	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B2DD				4.B FE	5,843,677	99.5000	5,858,397	5,887,836	5,843,677					0.000	3.768	N/A			12/10/2021	01/31/2029
BL3798-63-6	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD				4.B FE	916,655	99.5000	918,964	923,582	916,600		(55)			0.000	3.752	N/A	91	911	12/10/2021	01/31/2029
BL3799-11-3	EAGLE BROADBAND INVESTMENTS LL TERM B				4.B Z	1,035,205	100.0420	1,040,844	1,040,407	1,035,147		(58)			0.000	3.224	N/A	886		12/13/2021	11/12/2027
C0102M-AP-0	AIR CANADA Term B				3.C FE	5,509,350	99.5890	5,542,128	5,565,000	5,511,292		1,942			0.000	3.850	N/A	557	72,406	07/27/2021	07/27/2028
C51468-AA-7	NELLSON NUTRACEUTICAL SUB-UNSEC				4.B	8,630,137	99.0000	8,543,836	8,630,137	8,630,137					0.000	9.356	N/A	2,217	918,749	12/23/2014	06/23/2023
C5400E-AD-3	MAXAR TECHNOLOGIES LTD				4.B FE	2,358,906	99.0890	2,367,004	2,388,766	2,363,858		4,952			0.000	3.316	N/A	189	42,501	05/10/2021	10/05/2024
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC				3.A FE	49,018,924	98.5000	48,339,376	49,075,509	49,024,649		4,739			1.854	1.908	N/A	7,583	940,024	11/16/2021	11/19/2026
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS				3.B FE	5,434,392	99.4750	5,492,285	5,521,271	5,454,878		10,266			0.000	3.531	N/A	476	174,911	03/17/2020	06/02/2025
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA				3.C FE	4,890,681	99.1150	4,865,645	4,909,090	4,896,716		2,862			2.724	2.802	N/A	371	134,162	10/22/2019	03/01/2026
N8232N-AB-3	NOURYON USA LLC TERM B				4.A FE	30,087,826	99.5630	30,289,527	30,422,473	30,192,887		57,704			0.000	3.126	N/A	26,516	880,211	01/27/2020	10/01/2025
Z00002-28-9	Service Express II Syndicated Loan Term				4.C Z	4,200,000	100.0000	4,200,000	4,200,000	4,200,000					0.000	8.623	N/A	975	374,617	01/27/2021	11/26/2026
Z00009-9D-6	Anne Arundel Dermatology Manag				4.B Z	14,362,790	97.0000	14,362,790	14,807,000	14,365,774		2,984			12.500	13.577	MJSD	77,120		12/16/2021	10/16/2026
Z00012-E9-3	NA-SUB-SEC NA-SUB-SEC				4.C Z	5,175,993	98.0230	5,177,228	5,281,625	5,177,402		1,409			0.000	0.307	MON			11/30/2021	06/30/2028
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC				5.B GI	8,670,805	99.4600	8,753,927	8,801,455	8,692,067		17,914			11.500	12.038	MJSD	2,812	399,522	12/16/2021	04/16/2026
Z00016-E0-3	Anne Arundel Dermatology NA-SUB-UNSEC				5.B GI	12,163,515	99.4600	12,344,727	12,411,750	12,204,567		34,938			11.500	12.177	MJSD	3,965	1,487,015	10/16/2020	04/16/2026
Z0001E-56-3	GPRS NA-SUB-SEC				4.C Z	16,115,714	99.0900	16,420,629	16,571,429	16,173,528		57,814			0.000	0.444	N/A		1,265,873	03/10/2021	06/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z00024-C3-3	REP TEC INTERMEDIATE PARENT HL				4.B Z	33,750,000	103.0600	33,739,268	32,737,500	33,737,736		(12,264)			12.500	11.990	MJSD	352,383		12/01/2021	06/01/2028
Z00025-F2-9	SOLVE INTERMEDIATE HOLDINGS NA-SUB-SEC				4.C Z	10,018,050	98.7700	10,096,763	10,222,500	10,032,597		14,547			0.000	0.289	JD		280,835	06/30/2021	06/30/2028
Z0002C-88-9	Metz Culinary Management LLC				4.B Z	9,877,714	98.0000	9,877,714	10,079,300	9,878,241		527			10.750	11.183	MJSD	27,088		12/23/2021	06/23/2028
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC				4.C Z	12,486,803	97.6800	12,274,613	12,566,148	12,490,205		3,402			0.000	11.294	N/A	3,840	1,017,429	09/30/2021	02/16/2028
Z00030-97-5	NA-SR-SEC NA-SR-SEC				4.C Z	8,055,600	98.0000	8,055,600	8,220,000	8,062,536		6,936			0.000	0.337	MS		65,760	09/30/2021	09/30/2027
Z00032-76-5	NA-SR-SEC NA-SR-SEC				4.C Z	33,902,703	98.0000	33,902,703	34,594,595	33,927,401		24,698			0.000	0.289	OCT			10/01/2021	10/01/2028
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC				4.C Z	29,250,000	101.9680	30,590,522	30,000,000	29,343,448		93,448			9.214	9.870	MJSD	15,357	3,050,000	12/30/2020	01/30/2027
Z00042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC				3.C Z	35,768,600	97.6300	35,633,555	36,498,571	35,833,822		65,222			0.000	11.669	N/A	11,152	2,643,004	08/31/2021	09/30/2026
Z00043-5D-9	AGAPE CARE GROUP HOLDCO				4.C Z	11,758,293	97.0000	11,758,293	12,121,951	11,769,409		11,116			0.000	0.436	AO			10/14/2021	10/14/2028
Z0004B-D7-5	AGAPE CARE GROUP SENIOR SUBORD				4.C Z	17,695,983	98.0000	17,799,766	18,163,027	17,710,289		14,306			0.000	0.372	AO			10/14/2021	10/14/2028
Z0005E-5E-2	ASPEN Syndicated Loan Term				4.C Z	4,375,000	100.0000	4,375,000	4,375,000	4,375,000					0.000	11.578	N/A	84,766	131,031	11/20/2020	02/01/2026
Z0005F-44-2	COP Hometown Acquisitions Inc				4.C Z	4,157,160	98.0000	4,157,160	4,242,000	4,159,482		2,322			0.000	0.337	MN			11/02/2021	11/02/2027
Z00061-16-0	Tropicale Foods LLC NA-SUB-SEC				4.C Z	5,938,800	95.0600	5,760,636	6,060,000	6,056,713		117,913			9.201	9.330	MJSD	1,549	592,512	01/13/2021	06/03/2026
Z00066-88-8	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER				4.C Z		100.0000								0.000	0.000	N/A	1,094	9,476	09/27/2021	04/08/2024
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC				3.C Z	39,795,213	90.7800	36,602,689	40,320,213	39,795,213					16.250	16.969	MJSD	18,200	6,433,222	09/30/2021	12/03/2027
Z0006D-1B-3	North Haven Stallone Buyer LLC NA-SUB-UNSEC				3.B Z	14,645,088	98.9800	14,785,967	14,938,338	14,665,062		19,974			0.000	0.289	N/A		643,623	09/30/2021	05/24/2028
Z0006D-44-6	TPRC Intermediate Corporation NA-SUB-UNSEC				4.C Z	40,302,406	101.8200	41,799,016	41,051,872	40,367,763		65,357			11.250	11.807	MJSD	12,829	4,449,685	09/30/2021	12/03/2027
Z0006F-42-5	SOUTHERN HVAC (SECOND LEIN) TERM LOAN				4.C Z	7,363,243	98.0000	7,363,243	7,513,514	7,368,607		5,364			0.000	0.289	OCT			10/01/2021	10/01/2028
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan				2.B PL	9,035,173	94.2700	8,603,493	9,126,438	9,059,181		11,994			5.201	5.487	N/A	29,124	544,154	09/30/2019	09/30/2026
Z00070-98-9	GSP HLDGS LLC Revolver				3.B PL	1,398,776	91.1000	1,278,117	1,402,982	1,399,944		668			5.966	6.066	N/A	1,704	67,890	12/29/2021	11/06/2025
Z00071-14-4	HARVEST SEI BUYER-INC. Term Loan				4.C Z	8,173,200	100.0000	8,340,000	8,340,000	8,219,764		25,030			0.000	9.138	N/A	1,963	800,699	11/26/2019	11/26/2025
Z00072-25-8	TranSystems Corporation				3.C Z	11,603,556	100.4200	11,673,596	11,624,772	11,605,610		2,054			0.000	0.028	N/A		889,144	05/17/2021	09/30/2027
Z00073-12-4	COP HOME SERVICES HLDGS-INC. SUB-UNSEC				4.C Z		0.0000								0.000	0.000	N/A		68,956		11/13/2025
Z00073-C4-8	POWERGRID SERVICES ACQUISITION				3.C Z	25,854,850	98.0000	25,854,850	26,382,500	25,874,527		19,677			0.000	0.270	MS			09/21/2021	03/15/2029
Z00074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC				4.C Z	20,188,192	98.0150	20,220,059	20,629,563	20,202,140		13,948			0.000	0.320	MJSD		191,963	12/28/2021	07/23/2028
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW				4.C Z	3,258,621	100.0000	3,324,595	3,324,595	3,269,519		10,898			0.000	11.754	N/A	1,016	292,806	09/30/2021	06/18/2025
Z00089-84-9	NA-SUB-UNSEC				4.C Z	14,801,438	101.9970	14,795,083	14,505,410	14,794,536		(6,902)			0.000	(0.367)	MN			11/16/2021	05/16/2027
Z00090-1A-0	COTROLLED PRODUCTS (CP TURF P NA-SUB-UNSEC				4.C Z	35,940,000	98.0000	35,409,360	36,132,000	35,934,425		(5,575)			0.000	0.084	MON			12/21/2021	04/25/2028
Z00092-B6-4	REVISION BUYER				4.B Z	28,805,180	102.0190	28,799,022	28,229,077	28,798,148		(7,032)			11.000	10.724	MJSD	263,729		12/01/2021	12/01/2028
Z00094-E2-6	GSM Acquisition Corp NA-SUB-SEC				4.C Z	47,040,000	100.0000	48,000,000	48,000,000	47,162,233		112,034			9.209	9.736	MJSD	12,279	4,912,634	11/16/2020	05/16/2027
Z00096-05-9	SOUTHERN HVAC (SECOND LEIN DDT DDTL				4.C Z	562,380	98.0000	540,110	551,132	562,022		(358)			0.000	(0.290)	MON			10/12/2021	10/01/2028
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP		A		2.C FE		100.0940								0.000	0.000	N/A		3,227		05/30/2025
BL3505-70-0	GFL ENVIRONMENTAL INC		A		3.C FE	27,766,158	100.2140	28,098,554	28,038,552	27,827,350		61,776			0.000	3.759	N/A	169,010	848,618	01/29/2021	05/31/2025
BL3571-66-0	GARDA WORLD SECURITY CORP		A		4.A FE	2,087,500	99.6670	2,080,549	2,087,500	2,087,500					0.000	4.456	N/A	757	60,198	03/15/2021	10/30/2026
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC		A		5.B FE		0.0000								0.000	0.000	N/A		261,375		02/10/2023
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan		D		3.A Z	1,850,571	100.0000	1,869,264	1,869,264	1,852,852		2,292			0.000	5.454	N/A	6,167	101,402	04/16/2021	11/16/2026
36259#-AA-6	GSM ACQUISITION CORP Revolver		D		3.A Z	4,238,667	100.0000	4,253,165	4,253,165	4,239,479		813			0.000	4.824	N/A	9,480	101,712	09/29/2021	11/16/2026
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan		D		4.C	14,271,174	100.0000	14,415,327	14,415,327	14,293,783		21,463			0.000	5.437	N/A	19,545	783,579	01/15/2021	11/16/2026
000000-00-0	CP Turf Parent LLC Term Loan		C		4.C Z	12,043,743	99.0000	12,003,750	12,125,000	12,045,341		1,598			4.500	4.720	N/A	40,692	19,941	12/21/2021	10/25/2027
000000-00-0	CP Turf Parent LLC Unfunded		C		4.C Z	618,750	99.0000	612,563	618,750	618,750					4.500	3.225	N/A	3,150	3,197	11/02/2021	10/25/2027
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL		D		3.B FE	1,821,997	98.7880	1,803,356	1,825,481	1,823,237		655			0.000	1.900	N/A	94	34,295	02/04/2020	04/16/2025
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV		D			0.0000						(43)			0.000	0.000	N/A				01/31/2024
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD		D		4.C FE	8,424,800	98.2220	8,295,747	8,445,915	8,435,489		2,924			3.104	3.277	N/A	756	253,270	03/16/2018	03/28/2025
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA		D		4.C FE		0.0000								0.000	0.000	N/A	1,490		07/24/2018	02/21/2026
BL3423-91-2	CAMELOT FINANCE SA		C		4.B FE	6,476,704	99.8440	6,499,096	6,509,250	6,481,938		4,944			0.000	4.189	N/A	723	263,986	09/22/2020	10/31/2026
BL3556-13-3	JAZZ FINANCING LUX SARL		D		3.B FE	26,009,046	100.3190	26,048,619	25,965,788	26,008,526		(519)			0.000	3.651	N/A	1,615	248,155	12/16/2021	04/22/2028
BL3565-31-6	ALPHA 3 BV		D		4.A FE	2,945,324	99.7500	2,952,725	2,960,125	2,946,300		975			0.000	2.843	N/A	223	68,330	03/05/2021	03/18/2028
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		4.A FE	2,346,518	97.0500	2,280,146	2,349,455	2,348,005		421			1.854	1.881	N/A	121	44,139	04/19/2018	04/25/2025
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING		D		3.C FE	6,828,926	99.3570	6,851,493	6,895,834	6,862,048		11,793			2.101	2.303	N/A	403	147,029	11/27/2018	09/09/2024
Z00016-E6-0	XYZ NA-SR-SEC		D		4.C Z	32,880,000	98.0000	31,577,952	32,222,400	32,851,557		(28,443)			0.000	(0.337)	MS		561,015	09/30/2021	09/28/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z0002F-FC-5	NATIONAL TECHNICAL SYSTEMS Syndicated Loan Term		D				0.0000								0.000	0.000	N/A				12/12/2023
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						8,038,099,982	XXX	8,001,004,854	8,165,253,620	8,039,173,267	1,789,131	5,476,383	11,083,744		XXX	XXX	XXX	20,147,261	315,741,769	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						8,134,005,972	XXX	8,097,589,044	8,261,869,543	8,135,118,347	1,789,131	5,515,473	11,083,744		XXX	XXX	XXX	20,225,584	317,123,217	XXX	XXX
7699999. Total - Issuer Obligations						136,219,682,495	XXX	151,202,784,212	137,291,529,701	136,460,385,811	74,235,334	11,319,229	42,515,678	(219,614,835)	XXX	XXX	XXX	1,284,967,255	5,087,185,577	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						20,619,154,810	XXX	22,645,800,936	21,336,116,133	20,697,973,066	(820,310)	18,232,921	3,703,182		XXX	XXX	XXX	72,943,989	841,086,062	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						10,091,477,253	XXX	10,347,537,300	9,993,903,967	10,018,525,824	1,656,715	(13,834,332)	6,156,535		XXX	XXX	XXX	31,703,660	360,267,254	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						22,512,795,073	XXX	24,185,199,525	22,762,117,506	22,467,895,451	19,161,126	(1,085,584)	35,623,434		XXX	XXX	XXX	84,259,577	876,847,346	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						8,134,005,972	XXX	8,097,589,044	8,261,869,543	8,135,118,347	1,789,131	5,515,473	11,083,744		XXX	XXX	XXX	20,225,584	317,123,217	XXX	XXX
8399999 - Total Bonds						197,577,115,603	XXX	216,478,911,017	199,645,536,850	197,779,898,499	96,021,996	20,147,707	99,082,573	(219,614,835)	XXX	XXX	XXX	1,494,100,065	7,482,509,456	XXX	XXX

1.

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

1A	1A	$	44,777,256,556	1B	$	5,167,508,422	1C	$	7,348,974,946	1D	$	9,619,384,057	1E $ 10,562,452,563 1F $ 20,576,455,457 1G $ 18,584,641,699
1B	2A	$	23,333,261,221	2B	$	26,550,120,294	2C	$	13,225,893,833				
1C	3A	$	3,619,172,921	3B	$	2,894,055,139	3C	$	3,696,219,259				
1D	4A	$	1,570,136,465	4B	$	2,566,555,429	4C	$	1,724,415,509				
1E	5A	$	347,752,905	5B	$	1,108,771,387	5C	$	90,416,371				
1F	6	$	416,454,066										

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			317.000	1.00	0.000	327,753	1,033.333	327,753	317,180				10,573			10,573		6. *	03/01/2021
000000-00-0	FS PARENT HOLDINGS LLC			17,986.000	1.00	0.000	19,605	1.090	19,605	17,986				1,619			1,619		6. *	03/01/2021
000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A			74,507.000	1.00	1.000	1,174,975	15.770	1,174,975	74,507				1,100,468			1,100,468		5.B GI	12/21/2020
054777-93-3	AZIMUTH CORP AZIMUTH CORPORATION CLASS X PR			43.000	0.00	0.000		0.000											6. *	12/31/2002
054777-94-1	AZIMUTH CORP AZIMUTH CORPORATION CLASS A PR			263.000	0.00	0.000		0.000											6. *	12/31/2002
15670Y-20-1	CEPTYR INC. CEPTYR INC.			3,676,471.000	0.00	0.000	36,765	0.010	36,765					36,765			36,765		6. *	03/31/2006
206704-2#-4	CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT			1,102,941.000	1.00	10.200	13,668,331	12.393	13,668,331	11,250,000				2,418,331			2,418,331		5.B GI	12/05/2018
313400-62-4	FEDERAL HOME LOAN MTGE CORP NEW MONEY			1,216,854.000	0.00	0.390	3,492,371	2.870	3,492,371	474,219				3,018,152			3,018,152		6. FE	12/31/2008
313586-75-2	FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY			2,759,409.000	0.00	0.435	8,609,356	3.120	8,609,356	1,200,343				7,409,013			7,409,013		6. FE	09/30/2010
000000-00-0	OAO ACQUISITIONS INC. SERIES C-1			1,239.000	1.00	450.002	658,137	531.000	658,137	557,746				100,392			100,392		5.B GI	09/28/2020
37959E-30-0	GLOBE LIFE INC			1,344,000.000	25.00	0.000	34,809,600	25.900	34,809,600	33,600,000		717,966		1,209,600			1,209,600		2.B FE	06/09/2021
000000-00-0	INNOVATION TECH			2,344.000	1.00	0.000		0.000								2,343,727	(2,343,727)		4.C Z	02/24/2021
53225H-70-4	Ligado Ligado			20,733.000	0.00	110.000	2,280,611	110.000	2,280,611	2,280,611									4.C Z	10/23/2020
56720#-32-1	OAO ACQUISITIONS INC. SERIES B-1			558.000	1.00	999.992	73,422	131.640	73,422	557,746				(177,328)			(177,328)		5.B GI	01/02/2020
57776#-10-8	MAXOR NATIONAL PHARMACY SERVIC EQUITY CO-INVESTMENT 8% PIK			10,000,000.000	0.00	1.000	29,219,188	2.922	29,219,188	10,000,000		12,627,786		19,219,188			19,219,188		5.B GI	01/30/2014
67101*-12-3	OAO ACQUISITIONS INC. SERIES A-1			17,500.000	1.00	1,000.000	2,303,700	131.640	2,303,700	17,500,000				(5,563,869)			(5,563,869)		5.B GI	07/06/2018
76155#-12-5	REVOLUTION FOODS INC. SERIES J‘			906,618.000	1.00	5.515	5,000,000	5.515	5,000,000	4,999,998				2			2		5.C	02/07/2019
Z0002F-47-8	PCI PHARMA			11,050,000.000	1.00	0.970	12,293,510	1.113	12,293,510	10,718,500				1,575,010			1,575,010		4.C Z	11/12/2020
Z0004D-EF-2	Checkers PFD Checkers PFD			162,960.000	1.00	78.300	12,673,344	77.770	12,673,344	12,759,806				(86,462)			(86,462)		4.C Z	04/01/2021
Z00093-C3-8	Checkers PFD Warrant			1,562.000	1.00	0.000		0.000											6. *	03/31/2021
Z0001A-F0-3	PCI PHARMA ProPharma			4,566.000	1.00	973.718	5,181,874	1,134.900	5,181,874	4,445,930		565,930		735,944			735,944		4.C Z	09/30/2021
AAV993-3N-6	MANITOBA -PROVINCE OF CLASS B			5,250,000.000	1.00	0.774		0.000		4,061,896				(25,921)			(25,921)	25,921	5.B GI	03/28/2018
22608N-20-8	CREST LTD NEW MONEY		D	5,000,000.000	0.00	0.000	50,000	0.010	50,000					50,000			50,000		6. *	03/31/2012
88631F-20-7	TIAA REAL ESTATE CDO LTD TIAA REAL ESTATE CDO 2003-1 LT		C	750,000.000	0.00	0.000	750	0.001	750					750			750		6. *	04/30/2011
Y74921-17-5	SAMUNNATI FINL INTERMED & SERV		B	226,730.000	1.00	89.103	32,388,895	142.852	32,388,895	20,202,228				13,273,245			13,273,245	(331,768)	5.B GI	05/15/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							164,262,187	XXX	164,262,187	135,018,696		13,911,682		44,305,472		2,343,727	41,961,745	(305,847)	XXX	XXX
00775V-10-4	AEGON FUNDING CORP I NEW MONEY			2,000,000.000	1.00	0.000	50,000,000	26.790	53,580,000	50,000,000		2,550,000							2.B FE	10/15/2019
025932-86-4	AMERICAN FINANCIAL GROUP			1,000,000.000	25.00	0.000	25,000,000	26.990	26,990,000	25,000,000		1,125,000							2.C FE	09/08/2020
084423-88-8	BERKLEY WR CORPORATION			1,000,000.000	25.00	0.000	25,000,000	26.490	26,490,000	25,000,000		1,062,500							2.C FE	09/16/2020
29476L-81-8	EQUITY RESIDENTIAL NEW MONEY EQUITY RESIDENTIAL PROPS 8.29			300,000.000	0.00	0.000	15,000,000	60.632	18,189,570	14,770,393		1,243,500		229,607			229,607		2.A FE	03/28/2002
45874@-12-2	INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A			10,469.000	1.00	0.000		0.000						6,105,134		13,938,975	(7,833,841)		5.B GI	09/28/2021
47630@-11-5	JENSEN HUGHES HLDGS CORP. PREFERRED STOCK			50,000.000	0.00	95.000	4,750,000	134.265	6,713,262	4,750,000									5.B GI	08/28/2017
62970#-12-8	NATIONAL TECHNICAL SYSTEMS Series a redeemable 18%pik			142.000	1.00	10,000.000	1,421,200	22,595.340	3,211,250	1,421,200									5.C	11/28/2016
62970#-13-6	NATIONAL TECHNICAL SYSTEMS Series B redeemable			284.000	1.00	10,000.018	2,840,005	19,525.320	5,545,191	2,840,005									5.C	04/21/2017
67105@-14-3	OSI GROUP-LLC B-3 UNITS			50,000.000	0.00	1,000.000	50,000,000	1,186.243	59,312,155	50,000,000		2,945,773							4.C	08/15/2016
886313-20-4	TIAA CHURCHILL MIDDLE MARKET C CLO I			5,000,000.000	0.00	0.000	5,000,000	1.000	5,000,000	5,000,000									6. *	07/06/2020
89147L-2#-6	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER			97,879.000	0.00	0.000	978,790	10.340	1,012,069	978,790									1.E FE	12/17/2014
89147L-3#-5	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER			0.000	0.00	0.000		0.000				53,159								06/23/2014
000000-00-0	KMCAST HOLDINGS INC PREFERRED STOCK			271,090.000	1.00	0.000	271,850	1.190	322,726	271,850									6. *	11/09/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
08852#-11-8	TAUMATA PLANTATIONS LMT PFD L PREFERRED STOCK		B	5,357,143.000	0.00	0.000		0.274	1,470,182										6. *	03/31/2013
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							180,261,845	XXX	207,836,405	180,032,238		8,979,932		6,334,741		13,938,975	(7,604,234)		XXX	XXX
8999999 - Total Preferred Stocks							344,524,032	XXX	372,098,592	315,050,934		22,891,614		50,640,213		16,282,702	34,357,511	(305,847)	XXX	XXX

1.

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

1A	1A	$		1B	$		1C	$		1D	$	1E	$ 978,790
1B	2A	$	15,000,000	2B	$	84,809,600	2C	$	50,000,000				
1C	3A	$		3B	$		3C	$					
1D	4A	$		4B	$		4C	$	82,429,339				
1E	5A	$		5B	$	84,236,648	5C	$	9,261,205				
1F	6	$	17,808,450										

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	ERIE HOME SOLUTION LLC			490.000	489,796	1,000.012	489,796	489,796								09/03/2021	
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			400.000	41,000	102.500	41,000	40,000				1,000		1,000		03/01/2021	
000000-00-0	LAMARK MEDIA GROUP LLC			1,238,390.000	1,238,390	1.000	1,238,390	1,238,390								11/23/2021	
000000-00-0	CIRQUE DU SOLEIL COMMON SHARES			77,106.000	777,460	10.083	777,460	1,237,203				(745,826)		(745,826)		11/24/2020	
000000-00-0	IVEX HOLDCO INC			215,447.000	256,533	1.191	256,533	215,447				41,086		41,086		12/17/2020	
000000-00-0	PHARM-OLAM INTERNATIONAL LLC Common Shares			1,015.000	3,195,199	3,147.979	3,195,199	1,015				3,194,184		3,194,184		06/19/2020	
000000-00-0	FS PARENT HOLDINGS LLC			342.000	355,926	1,041.510	355,926	341,740				14,186		14,186		03/01/2021	
000000-00-0	SPG			19,667.000	19,667	1.000	19,667	19,667								10/22/2021	
000000-00-0	AE EUROPE HOLDINGS INC Class A Common			155,482.000		0.000		155,482				(155,482)		(155,482)		12/21/2020	
00091G-10-4	ACV AUCTIONS INC A			68,112.000	1,283,230	18,840.000	1,283,230	1,448,606				(165,376)		(165,376)		12/06/2021	
001937-10-1	APS HOLDING CORP APS HOLDING CORP-CL A			49,403.000		0.000										06/30/2003	
00827B-10-6	AFFIRM HOLDINGS INC			8,807.000	885,632	100.560	885,632	1,285,270				(399,638)		(399,638)		11/15/2021	
053658-AC-0	KMCAST HOLDINGS INC COMMON STOCK			0.000		0.000						(146)		(146)		04/30/2020	
25809K-10-5	DOORDASH INC A			1,893.000	281,868	148.900	281,868	414,605				(132,737)		(132,737)		11/17/2021	
359616-10-9	FULCRUM THERAPEUTICS INC			7,903.000	139,804	17.690	139,804	165,149				(25,345)		(25,345)		11/10/2021	
45165*-10-6	IDEAL TRIDON HOLDINGS INC			7,808.000	15,968,875	2,045.228	15,968,875	9,750,000				6,659,693		6,659,693		06/25/2019	
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA			23,046,576.000	3,054,132,252	132.520	3,054,132,252	3,035,538,610		57,540,039		(100,652,351)		(100,652,351)		09/21/2021	
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP			6,810,000.000	592,538,100	87.010	592,538,100	598,700,050		7,792,642		(6,161,950)		(6,161,950)		09/22/2021	
47630@-10-7	JENSEN HUGHES COMMON STK			250,000.000	4,301,704	17.207	4,301,704	250,000				2,797,926		2,797,926		08/28/2017	
52110H-10-0	LAZYDAYS HOLDINGS INC			31,054.000	668,903	21.540	668,903	703,684				(34,780)		(34,780)		09/16/2021	
590996-5S-9	MILLER ENVIRONMENTAL CO-INVEST			15,728,587.000	2	0.000	2					3,013,783	3,013,783			07/29/2019	
62970#-10-2	NATIONAL TECHNICAL SYSTEMS EQUITY COINVEST			16,701.000	21,749,190	1,302.250	21,749,190	16,702,096				(1,252,259)		(1,252,259)		03/07/2014	
640992-54-1	AQUA-CHEM INC EQUITY CO-INVEST			2,500,000.000	3,295,469	1.318	3,295,469	1,308,991				1,912,285		1,912,285		08/05/2014	
67080M-10-3	NURIX THERAPEUTICS INC			1,268.000	36,709	28.950	36,709	43,610				(6,902)		(6,902)		09/29/2021	
67092P-11-0	NUSA NUVEEN ENHANCED YIELD 1-5 YE			300,000.000	7,417,500	24.725	7,417,500	7,364,297		160,110		(238,500)		(238,500)		05/15/2018	
67092P-82-1	NUVEEN DIVIDEND GROWTH ETF ETF			220,000.000	6,086,916	27.668	6,086,916	5,543,942		34,826		542,974		542,974		09/07/2021	
67092P-83-9	NUVEEN SMALL CAP SELECT ETF ETF			220,000.000	5,740,306	26.092	5,740,306	5,607,957		6,556		132,349		132,349		09/07/2021	
67092P-84-7	NUVEEN WINSLOW LG CAP GR ESG ETF			220,000.000	5,821,200	26.460	5,821,200	5,552,316				268,884		268,884		09/07/2021	
683712-10-3	OPENDOOR TECHNOLOGIES INC			31,139.000	454,941	14.610	454,941	656,722				(201,781)		(201,781)		11/15/2021	
68621F-10-2	ORGANOGENESIS HOLDINGS INC			1,055,949.000	9,756,969	9.240	9,756,969	18,842,354				(9,085,385)		(9,085,385)		05/26/2021	
69370C-10-0	PTC INC PTC INC			1,477.000	178,939	121.150	178,939					2,275		2,275		01/13/1998	
75382E-10-9	RAPT THERAPEUTICS INC			805.000	29,568	36.730	29,568	32,216				(2,648)		(2,648)		06/14/2021	
75943R-10-2	RELAY THERAPEUTICS INC			59,360.000	1,822,946	30.710	1,822,946	2,854,330				(1,031,384)		(1,031,384)		03/05/2021	
87918A-10-5	TELADOC HEALTH INC			50,952.000	4,678,413	91.820	4,678,413	7,449,639				(2,771,226)		(2,771,226)		11/18/2021	
88556E-10-2	THREDUP INC - CLASS A			61,259.000	781,665	12.760	781,665	1,234,940				(453,275)		(453,275)		11/16/2021	
90138F-10-2	TWILIO INC			230.000	60,568	263.340	60,568	99,659				(39,091)		(39,091)		02/10/2021	
91680M-10-7	UPSTART HOLDINGS INC			394.000	59,612	151.300	59,612	107,855				(48,243)		(48,243)		09/13/2021	
942BZF-90-7	MEN'S WEARHOUSE LLC/THE			146,444.000	176,904	1.208	176,904	905				176,000		176,000		03/31/2021	
BG21GB-56-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL I USDIA			48,875.000	1,537,120	31.450	1,537,120	977,501				333,328		333,328		10/25/2018	
BG21L4-38-8	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P USDPA			200,000.000	6,320,000	31.600	6,320,000	4,000,000				1,378,000		1,378,000		10/25/2018	
BG21L5-45-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR			220,750.000	7,931,769	35.931	7,931,769	5,025,345				2,096,478		2,096,478	(367,322)	06/09/2020	
BG21L7-68-8	NUVEEN INVESTMENTS Nuveen GBL Real Est. CI P GBP			194,968.000	7,895,866	40.498	7,895,866	5,000,000				1,775,365		1,775,365	(54,396)	10/25/2018	
G36346-80-0	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUA			5,000.000	137,850	27.570	137,850	100,000				(3,150)		(3,150)		10/13/2015	
G36346-81-8	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUD			5,000.000	106,000	21.200	106,000	100,000		4,102		(6,550)		(6,550)		10/13/2015	
G36346-82-6	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUA			5,000.000	133,600	26.720	133,600	100,000				(3,750)		(3,750)		10/13/2015	
G36346-83-4	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUD			5,000.000	105,500	21.100	105,500	100,000		3,505		(6,500)		(6,500)		10/13/2015	
G36346-85-9	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUA			5,000.000	142,200	28.440	142,200	100,000				(2,500)		(2,500)		10/13/2015	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
G36346-86-7	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUD			5,000.000	107,200	21.440	107,200	100,000		4,673		(6,600)		(6,600)		10/13/2015	
G36425-10-9	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-PUA			1,218,913.000	34,994,982	28.710	34,994,982	24,406,894				(560,700)		(560,700)		12/16/2019	
G36425-25-7	TIAA U.S BOND ESG FUND NUVEEN -TIAA US BOND ESG-AUA			5,000.000	116,750	23.350	116,750	100,000				(3,100)		(3,100)		10/13/2015	
G36425-26-5	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-AUD			5,000.000	98,800	19.760	98,800	100,000		1,167		(3,850)		(3,850)		10/13/2015	
G36425-27-3	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUA			5,000.000	113,200	22.640	113,200	100,000				(3,650)		(3,650)		10/13/2015	
G36425-28-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUD			5,000.000	105,500	21.100	105,500	100,000		700		(4,100)		(4,100)		10/13/2015	
G36425-30-7	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUD			5,000.000	105,300	21.060	105,300	100,000		2,135		(4,450)		(4,450)		10/13/2015	
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUA			844,582.000	20,590,908	24.380	20,590,908	17,363,995				(351,495)		(351,495)		12/16/2019	
G36425-36-4	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUD			1,250.000	24,325	19.460	24,325	25,000		470		(925)		(925)		10/16/2020	
G36425-38-0	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUA			5,000.000	120,500	24.100	120,500	100,000				(2,600)		(2,600)		10/13/2015	
G6S9DG-30-9	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A			2,500.000	61,400	24.560	61,400	53,638				5,838		5,838		05/21/2021	
Y1R999-65-8	CLP FPG INC CMNS			6,828.000		0.000										07/20/2012	
000000-00-0	INNOVATION TECH			2,344.000		0.000							23	(23)		02/24/2021	
Z00071-90-4	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.			3,310,590.000	63,132,951	19.070	63,132,951	66,212,796		4,204,449		695,224		695,224		12/31/2019	
ZD3131-31-9	PERSUTH ACQUISITIONS SERIES A-1			6,105.000	8,869,283	1,452.790	8,869,283	6,105,000				1,644,470		1,644,470		01/31/2019	
ZD4444-11-7	NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS A			1,250.000	22,250	17.800	22,250	25,000		5,316		(11,850)		(11,850)		11/27/2018	
ZD4444-12-5	NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS C			1,250.000	21,938	17.550	21,938	25,000		5,190		(12,013)		(12,013)		11/27/2018	
ZD4444-13-3	NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS I			1,250.000	22,313	17.850	22,313	25,000		5,389		(11,788)		(11,788)		11/27/2018	
ZD4444-14-1	NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS R6			496,250.000	8,877,913	17.890	8,877,913	9,925,000		2,142,708		(4,659,788)		(4,659,788)		11/27/2018	
ZD4545-45-9	COUNTRY FRESH HLDGS LLC			3,611.000		0.000										04/29/2019	
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK	RF		1,864,688.000	186,468,800	100.000	186,468,800	186,468,800		4,680,243						12/31/2021	
ZD5700-00-4	HOFFMASTER WCP HOFF HLDGS Hoffmaster(co -invest) WCP HOF			75,000.000	6,008,250	80.110	6,008,250	7,500,000				383,250		383,250		02/28/2017	
ZD6262-62-4	JP ACQUISITION			2,813.000	1,958,541	696.370	1,958,541	2,812,500				664,372		664,372		11/20/2018	
ZD8282-82-8	TIAA U.S BOND ESG FUND CLASS P GBP			1,945.000	57,804	29.724	57,804	50,000				(558)		(558)	(543)	08/24/2018	
ZD8540-01-9	KMCAST HOLDINGS INC COMMON STOCK			1,570,000.000	1,648,500	1.050	1,648,500	1,570,000				31,400		31,400		08/14/2017	
ZD8787-87-5	HY CITE CORPORATION 1 WAARNT			13.000	7,050,801	537,818.513	7,050,801					1,382,134		1,382,134		01/16/2018	
ZD9425-05-3	MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS			52,040.000		0.000										05/02/2018	
AAV996-9K-9	MANITOBA -PROVINCE OF AMENITY CLASS A			1,854,682.000		0.000		1,354,045				(8,641)		(8,641)	8,641	07/25/2019	
ZD6868-68-5	MANITOBA -PROVINCE OF AMENITY CLASS B			942,136.000		0.000		795,193				(5,168)		(5,168)	5,168	07/25/2019	
ZD4874-87-5	WORLD REMIT ORDINARY SHARES		C	629,790.000	60,446,544	95.979	60,446,544	10,050,000				45,700,221		45,700,221		10/11/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,170,056,814	XXX	4,170,056,814	4,076,367,250		76,594,220		(54,431,346)	3,013,806	(57,445,152)	(408,452)	XXX	XXX
000000-00-0	ELEMENT 78 PARTNERS LLC Equity			1,202,787.000	1,202,787	1.000	1,202,787	1,202,787								12/03/2021	
054777-95-8	AZIMUTH CORP AZIMUTH CORPORATION CLASS B CO			24,855.000		0.000										12/31/2002	
054777-96-6	AZIMUTH CORP AZIMUTH CORPORATION CLASS A CO			24,855.000		0.000										12/31/2002	
18911Q-30-0	CLOUD PEAK ENERGY INC			15,126.000	151	0.010	151	151								03/31/2021	
502439-40-9	LVI GROUP INC COMMON STOCK LVI GROUP INC COMMON STOCK			533,281.000	5,333	0.010	5,333					5,333		5,333		06/24/1993	
64940*-10-9	NEW YORK BUSINESS DEVLP CORP NEW YORK BUSINESS DEVELOPMENT			6,555.000	1,387,366	211.650	1,387,366	237,953				501,657		501,657		09/21/1989	
67092P-81-3	NUVEEN ESG YIELD CORP B ETF			190,100.000	5,088,977	26.770	5,088,977	4,718,153		30,587		370,824		370,824		09/29/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
ABD996-7K-9	POINTER HLDGS INC. POINTER HLDGS INC.			735.000	1,249,245	1,699.006	1,249,245	762,743				486,503		486,503		07/20/2020	
DDK099-10-7	FLEETWOOD ENTERPRISES INC FLEETWOOD ENTERPRISES			144,998.000	1,450	0.010	1,450					1,450		1,450		10/28/2004	
G3834D-11-8	GEORGE TOWN RE LTD GEORGE TOWN RE LTD			10.000		0.010										07/17/2002	
Z00051-2A-1	Checkers CMN Warrant			9,485.000		0.000										03/31/2021	
D61977-10-0	PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG		B	3,104,163.000	28,343,398	9.131	28,343,398	22,513,418	1,275,703	1,410,692		1,885,375		1,885,375	(1,793,872)	12/22/2016	
INE428-Q0-1	SURYODAY SMALL FINANCE BK LTD		B	5,808,950.000	11,381,801	1.959	11,381,801	9,116,188				(836,226)		(836,226)	(136,841)	05/18/2020	
Q3752X-10-3	VICINITY CENTRES VICINITY CENTRES		B	9,553,001.000	11,745,983	1.230	11,745,983	6,317,522		710,851		197,506		197,506	(272,165)	09/10/2012	
Q70620-12-0	OCTAVIAR LTD OCTAVIAR LTD		B	17,793.000	129	0.007	129					129		129		04/30/2012	
Q8852#-10-0	TAUMATA PLANTATIONS L TAUMATA PLANTATIONS L		B	23,169,107.000	158,685	0.007	158,685	1				158,685		158,685		06/30/2016	
Y8000#-10-2	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY		B	100.000	14,285	142.852	14,285					14,285		14,285		05/15/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other				60,579,590	XXX		60,579,590	44,868,916	1,275,703	2,152,130		2,785,521		2,785,521	(2,202,878)	XXX	XXX
62869#-10-6	MYVEST CORPORATION			1,000.000	37,319,947	37,320.000	37,319,947	78,129,297				(1,443,766)		(1,443,766)		07/01/2016	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					37,319,947	XXX	37,319,947	78,129,297				(1,443,766)		(1,443,766)		XXX	XXX
60407*-10-3	ND Properties Inc			68.000	761,116,703	11,277,545.550	766,873,097	741,148,047		26,370,618		(2,243,277)		(2,243,277)	(27,503,628)	08/28/1990	
87256*-10-8	TIAA-CREF Life Insurance Company	0		2,500.000	834,995,006	333,998.002	834,995,006	780,000,000		81,600,000		23,703,654		23,703,654		11/20/1996	
68062#-10-8	OLEUM HOLDING COMPANY, INC.			100.000		0.000						10,742,356		10,742,356		04/09/2009	
88637@-10-4	TIAA-CREF Tuition Financing, LLC			1.000	36,347,498	36,347,498.000	36,347,498	30,000,000					32,739,266	(32,739,266)		12/31/2021	
87226@-10-3	T-C Europe Holding Inc			1.000	6,117,217	7,282,824.890	7,282,825	6,463,896				(22,749)		(22,749)	(375,845)	11/18/2014	
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC			1.000	618,943	618,943.000	618,943	922,310				37,728		37,728		01/29/2009	
87293#-10-9	TIAA FSB HOLDINGS, INC.			1,000.000	3,502,883,873	3,502,884.000	3,502,883,873	3,300,552,685				346,910,188		346,910,188		06/08/2017	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					5,142,079,241	XXX	5,149,001,242	4,859,086,937		107,970,618		379,127,901	32,739,266	346,388,635	(27,879,472)	XXX	XXX
670693-55-5	NUVEEN INVESTMENTS NUVVEN MID CAP R6			583.000	32,670	56.010	32,670	25,000		1,700		7,559		7,559		06/20/2018	
670700-63-2	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6			1,246,250.000	30,022,163	24.090	30,022,163	24,925,000		3,883,814		3,514,425		3,514,425		03/20/2018	
670700-64-0	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I			1,250.000	30,088	24.070	30,088	25,000		3,869		3,525		3,525		03/20/2018	
670700-65-7	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C			1,250.000	30,075	24.060	30,075	25,000		3,568		3,513		3,513		03/20/2018	
670700-66-5	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A			1,250.000	30,100	24.080	30,100	25,000		3,794		3,538		3,538		03/20/2018	
670713-30-4	NUVEEN INVESTMENTS NUVEEN INTERNATIONAL GROWTH R6			701.000	38,068	54.300	38,068	25,000		1,132		(1,886)		(1,886)		03/24/2020	
670713-50-2	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS A			1,250.000	31,263	25.010	31,263	25,000		1,722		2,863		2,863		12/18/2017	
670713-60-1	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS C			1,250.000	30,800	24.640	30,800	25,000		1,713		2,588		2,588		12/18/2017	
670713-70-0	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS I			1,250.000	31,338	25.070	31,338	25,000		1,724		2,938		2,938		12/18/2017	
670713-80-9	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6			1,569,727.000	39,384,460	25.090	39,384,460	31,925,000		2,165,439		3,704,557		3,704,557		09/25/2018	
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc			1,032,863.000	10,091,067	9.770	10,091,067	10,325,132	23,576	189,124		(364,066)		(364,066)		11/30/2021	
67092P-70-6	NURE NUVEEN SHORT-TERM REIT ETF			255,000.000	10,388,700	40.740	10,388,700	6,473,153		139,103		3,509,489		3,509,489		05/15/2018	
67092P-85-4	NUVEEN ESG YIELD CORP B ETF			1,300,000.000	31,720,000	24.400	31,720,000	32,760,826		1,547,910		(772,330)		(772,330)		12/16/2019	
67092P-86-2	NULC NUVEEN ESG LARGE-CAP ETF			193,850.000	8,002,128	41.280	8,002,128	4,982,172		491,255		1,209,161		1,209,161		09/07/2021	
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF			498,200.000	14,808,995	29.725	14,808,995	14,995,818		239,457		(186,823)		(186,823)		02/09/2021	
87244V-30-2	TC LIFE GROWTH AND INCOME FUND # 2501 / L0155			625.000	16,288	26.060	16,288	4,314		427		2,913		2,913		02/29/2000	
87244V-50-0	TC LIFE SOCIAL CHOICE EQUITY FUND # 2504 / L0175			625.000	14,213	22.740	14,213	3,867		499		2,544		2,544		02/29/2000	
87244V-60-9	TC LIFE LARGE-CAP VALUE FUND # 2503 / L0185			625.000	11,888	19.020	11,888	3,998		272		2,388		2,388		09/30/2002	
87244V-80-7	TC LIFE REAL ESTATE SECURITIES FUND # 2508 / L0195			404.000	8,052	19.940	8,052	1,739		120		2,185		2,185		09/03/2002	
87244V-86-4	TIAA CREF LIFE BALANCED FUND M FD # 2511			1,000.000	14,290	14.290	14,290	10,000		598		720		720		01/31/2014	
87244V-88-0	TC LIFE BOND FUND FUND # 2500 / L0150			625.000	6,600	10.560	6,600	5,788		159		(338)		(338)		12/31/2010	
87244W-70-6	TC LIFE BOND FUND FUND # 1836 / L0150			1.000	1	1.000	1	1								10/01/2019	
87245M-11-1	T-C INTERNATL EQUITY INDEX-ADV FD # 3476			6,036.000	137,985	22.860	137,985	100,000		4,019		10,201		10,201		12/14/2015	
87245M-12-9	TC EMERG MKTS EQUITY INDEX-ADV FD # 3475			12,421.000	157,132	12.650	157,132	100,000		3,345		(8,571)		(8,571)		12/14/2015	
87245M-13-7	TC SMALL CAP BLEND INDEX-ADVIS FD # 3474			5,995.000	153,462	25.600	153,462	100,000		13,572		7,613		7,613		12/14/2015	
87245M-14-5	T-C S&P 500 INDEX - ADVISOR CL FD # 3473			4,424.000	230,151	52.020	230,151	100,000		3,803		48,003		48,003		12/14/2015	
87245M-15-2	TIAA CREF LIFEC IDX 2055-RET R FUND # 2555 /10410/745020			1,000.000	23,570	23.570	23,570	10,000		425		3,070		3,070		04/29/2011	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
87245M-16-0	TIAA CREF LIFEC IDX 2055-PRE FUND #2455 /I0410/745015			1,000.000	23,620	23.620	23,620	10,000		448		3,080		3,080		04/29/2011	
87245M-17-8	TIAA CREF LIFEC IDX 2055-INS I FUND #2755 /I0410/745010			1,000.000	23,690	23.690	23,690	10,000		480		3,090		3,090		04/29/2011	
87245M-18-6	TIAA CREF LIFECYCLE 2055-PRE P FUND # 2655 /I0700/745015			1,000.000	17,416	17.420	17,416	9,998		1,751		910		910		04/29/2011	
87245M-19-4	TIAA CREF LIFECYCLE 2055-RET R FUND #2355 /I0700/745020			1,000.000	17,403	17.410	17,403	9,996		1,731		910		910		04/29/2011	
87245M-21-0	TIAA CREF LIFECYCLE 2055-INS I FUND #2356 /I0700/745010			1,000.000	17,479	17.480	17,479	9,999		1,780		920		920		04/29/2011	
87245M-27-7	EMERGING MARKETS FUND PREMIER FUND # 2437 / I0560 / 745015			1,000.000	9,080	9.080	9,080	10,000		2,212		(4,470)		(4,470)		08/31/2010	
87245M-28-5	EMERGING MARKETS EQUITY FUND R FUND # 1635 / I0560 / 745020			1,000.000	9,030	9.030	9,030	10,000		2,210		(4,460)		(4,460)		08/31/2010	
87245M-29-3	EMERGING MARKETS EQUITY RTL CL FUND # 67			1,000.000	9,070	9.070	9,070	10,000		2,165		(4,460)		(4,460)		08/31/2010	
87245M-62-4	LIFECYCLE INDEX RETIREMENT INC FUND # 2434 / I0405 / 745055			1,000.000	17,118	17.110	17,118	10,004		671		480		480		09/30/2009	
87245M-73-1	LIFECYCLE RETIREMENT INCOME IN FUND # 2734 / I0405 / 745040			1,000.000	17,106	17.110	17,106	9,997		696		480		480		09/30/2009	
87245M-88-9	LIFECYCLE INDEX RETIREMENT INC FUND # 2534 / I0405 / 745045			1,000.000	17,073	17.080	17,073	9,996		653		470		470		09/30/2009	
87245P-10-6	TC LIFECYCLE RETIREMENT INCOME FD # 3500			9,424.000	115,628	12.270	115,628	100,000		8,754		(754)		(754)		12/21/2015	
87245P-20-5	TC LIFECYCLE 2010 - ADVISOR CL FD # 3510			9,386.000	106,251	11.320	106,251	100,000		11,463		(4,130)		(4,130)		12/21/2015	
87245P-30-4	TC LIFECYCLE 2015- ADVISOR CLA FD # 3515			10,644.000	107,500	10.100	107,500	100,000		10,697		(2,554)		(2,554)		12/21/2015	
87245P-40-3	TC LIFECYCLE 2020 - ADVISOR CL FD # 3520			10,478.000	110,019	10.500	110,019	100,000		11,445		(2,200)		(2,200)		12/21/2015	
87245P-43-7	TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966			81.000	930	11.530	930	807		55		43		43		12/09/2016	
87245P-44-5	TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968			161.000	1,853	11.500	1,853	1,612		114		85		85		12/09/2016	
87245P-45-2	TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969			7,327.000	85,432	11.660	85,432	73,269		5,209		3,957		3,957		12/09/2016	
87245P-46-0	TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970			7,321.000	84,118	11.490	84,118	73,210		5,296		3,880		3,880		12/09/2016	
87245P-47-8	TIAA CREF INTER SM CAP EQ FD Inst calss fd # 2967			1,000.000	11,500	11.500	11,500	10,000		734		530		530		12/09/2016	
87245P-48-6	TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD			1,121.000	10,944	9.760	10,944	11,213		181		(460)		(460)		08/05/2016	
87245P-49-4	TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD			1,121.000	10,933	9.750	10,933	11,213		191		(460)		(460)		08/05/2016	
87245P-50-2	TC LIFECYCLE 2025 - ADVISOR CL FD # 3525			10,473.000	115,198	11.000	115,198	100,000		11,944		(838)		(838)		12/21/2015	
87245P-51-0	TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD			10,285.000	101,000	9.820	101,000	102,851		1,882		(4,217)		(4,217)		08/05/2016	
87245P-52-8	TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD			10,275.000	100,178	9.750	100,178	102,747		1,960		(4,213)		(4,213)		08/05/2016	
87245P-53-6	TIAA-CREF INTL BND-INST FUND # 2963 INST CL INTERN BD			1,000.000	9,750	9.750	9,750	10,000		198		(420)		(420)		08/05/2016	
87245P-54-4	Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class			1,000.000	15,110	15.110	15,110	10,000		3,112		1,190		1,190		08/05/2016	
87245P-55-1	Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ			1,000.000	15,130	15.130	15,130	10,000		3,134		1,210		1,210		08/05/2016	
87245P-56-9	TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ			10,000.000	153,200	15.320	153,200	100,000		31,393		12,500		12,500		08/05/2016	
87245P-57-7	TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ			10,000.000	152,400	15.240	152,400	100,000		31,483		12,300		12,300		08/05/2016	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
87245P-58-5	TIAACREF SM/MID CAP EQ-ADV FUND #2959 INST CL MID CAP EQ			1,795.000	27,296	15.210	27,296	17,946		5,681		2,207		2,207		08/05/2016	
87245P-59-3	TC REAL ESTATE SEC ADVISOR CLA FD # 3487			6,905.000	164,604	23.840	164,604	100,000		4,897		42,532		42,532		12/14/2015	
87245P-60-1	TC LIFECYLCE 2030 - ADVISOR CL FD # 3530			10,545.000	118,320	11.220	118,320	100,000		12,944						12/21/2015	
87245P-61-9	T-C MONEY MARKET ADVISOR CLASS FD # 3482			100,031.000	100,031	1.000	100,031	100,024								10/30/2020	
87245P-62-7	TC TAX EXEMPT BOND ADVISOR CLA FD # 3486			9,405.000	101,854	10.830	101,854	100,000		2,741		(1,411)		(1,411)		12/14/2015	
87245P-63-5	TC SOCIAL CHOICE FD ADVISOR CL FD # 3485			9,839.000	103,896	10.560	103,896	100,000		1,668		(2,755)		(2,755)		12/14/2015	
87245P-64-3	T-C SHORT TERM BOND INDEX-ADVI FD # 3484			10,039.000	100,090	9.970	100,090	100,000		911		(1,707)		(1,707)		12/14/2015	
87245P-65-0	TC SHORT TERM BD ADVISOR CLASS FD # 3483			9,716.000	100,661	10.360	100,661	100,000		1,547		(1,457)		(1,457)		12/14/2015	
87245P-66-8	TC INFLATION LINKED BD ADVISOR FD # 3481			8,976.000	109,058	12.150	109,058	100,000		6,761		(1,257)		(1,257)		12/14/2015	
87245P-67-6	TC HGH YIELD ADVISOR CLASS FD # 3480			11,295.000	108,315	9.590	108,315	100,000		4,957		113		113		12/14/2015	
87245P-68-4	TC BOND PLUS ADVISOR CLASS FD # 3479			9,737.000	104,385	10.720	104,385	100,000		3,839		(4,284)		(4,284)		12/14/2015	
87245P-69-2	T-C BOND INDEX - ADVISOR CLASS FD # 3478			9,301.000	103,702	11.150	103,702	100,000		2,036		(4,185)		(4,185)		12/14/2015	
87245P-70-0	TC LIFECYCLE 2035 - ADVISOR CL FD # 3535			10,528.000	120,968	11.490	120,968	100,000		14,209		632		632		12/21/2015	
87245P-71-8	TC BOND ADVISOR CLASS FD # 3477			9,769.000	104,135	10.660	104,135	100,000		2,341		(3,517)		(3,517)		12/14/2015	
87245P-72-6	T-C LIFECYCLE INDEX 2060 ADVIS FD #3660			10,000.000	183,100	18.310	183,100	95,611		3,380		24,400		24,400		12/21/2015	
87245P-73-4	T-C LIFECYCLE INDEX 2055 ADVIS FD #3655			8,040.000	190,231	23.660	190,231	100,000		3,717		24,844		24,844		12/21/2015	
87245P-74-2	T-C LIFECYCLE INDEX 2050 ADVIS FD #3650			6,392.000	187,604	29.350	187,604	100,000		4,165		23,650		23,650		12/21/2015	
87245P-75-9	T-C LIFECYCLE INDEX 2045 ADVIS FD #3645			6,388.000	184,929	28.950	184,929	100,000		4,505		22,294		22,294		12/21/2015	
87245P-76-7	T-C LIFECYCLE INDEX 2040 ADVIS FD #3640			6,355.000	177,316	27.900	177,316	100,000		5,067		18,304		18,304		12/21/2015	
87245P-77-5	T-C LIFECYCLE INDEX 2035 ADVIS FD #3635			6,432.000	169,344	26.330	169,344	100,000		4,756		15,307		15,307		12/21/2015	
87245P-78-3	T-C LIFECYCLE INDEX 2030 ADVIS FD #3630			6,600.000	161,103	24.410	161,103	100,000		5,041		12,078		12,078		12/21/2015	
87245P-79-1	T-C LIFECYCLE INDEX 2025 ADVIS FD #3625			6,800.000	152,326	22.400	152,326	100,000		5,887		8,432		8,432		12/21/2015	
87245P-80-9	TC LIFECYCLE 2040 - ADVISOR CL FD # 3540			10,520.000	121,613	11.560	121,613	100,000		15,571		1,157		1,157		12/21/2015	
87245P-81-7	T-C LIFECYCLE INDEX 2020 ADVIS FD #3620			6,999.000	142,849	20.410	142,849	100,000		7,266		4,549		4,549		12/21/2015	
87245P-82-5	T-C LIEFCYCLE INDEX 2015 ADVIS FD #3615			7,240.000	136,537	18.860	136,537	100,000		6,927		3,403		3,403		12/21/2015	
87245P-83-3	T-C LIFECYCLE INDEX 2010 ADVIS FD #3610			7,469.000	133,474	17.870	133,474	100,000		6,282		2,689		2,689		12/21/2015	
87245P-84-1	T-C LIFECYCLE INDEX RETIREMENT FD #3601 ADVISOR CL			7,841.000	134,152	17.110	134,152	100,000		5,316		3,763		3,763		12/21/2015	
87245P-85-8	T-C LIFECYCLE 2060 ADVISOR CLA FD #3560			10,000.000	149,200	14.920	149,200	92,314		11,759		11,000		11,000		12/21/2015	
87245P-86-6	T-C LIFECYCLE 2055 ADVISOR CLA FD #3555			8,732.000	152,628	17.480	152,628	100,000		15,469		8,033		8,033		12/21/2015	
87245P-87-4	TC LIFECYCLE 2050 - ADVISOR CL FD # 3550			9,806.000	145,525	14.840	145,525	100,000		16,920		5,492		5,492		12/21/2015	
87245P-88-2	TC LIFECYCLE 2045 - ADVISOR CL FD # 3545			9,796.000	141,941	14.490	141,941	100,000		17,587		3,820		3,820		12/21/2015	
87245R-11-0	TC SOCIAL CHOICE LOW CARBON EQ FD # 3465			10,364.000	213,400	20.590	213,400	100,000		12,027		33,995		33,995		12/14/2015	
87245R-12-8	TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464			6,474.000	183,680	28.370	183,680	100,000		17,231		24,473		24,473		12/14/2015	
87245R-13-6	TC SMALL CAP EUITY ADVISOR CLA FD# 3463			6,279.000	119,682	19.060	119,682	100,000		25,219		3,202		3,202		12/14/2015	
87245R-14-4	TC MID CAP VALUE ADVISOR CLASS FD # 3462			4,930.000	95,305	19.330	95,305	100,000		14,078		12,277		12,277		12/14/2015	
87245R-15-1	TC MID CAP GROWTH ADVISOR CLAS FD # 3461			5,163.000	127,114	24.620	127,114	100,000		19,322		(15,386)		(15,386)		12/14/2015	
87245R-16-9	TC LARGE CAP VALUE ADVISOR CLA FD # 3460			6,327.000	137,299	21.700	137,299	100,000		12,538		19,045		19,045		12/14/2015	
87245R-17-7	TIAA- CREF MUTUAL FUND FD 3459			6,356.000	152,741	24.030	152,741	100,000		15,906		8,200		8,200		12/14/2015	
87245R-18-5	TC GROWTH AND INCOME ADVISOR C FUND # 3458			8,688.000	149,789	17.240	149,789	100,000		29,482		6,343		6,343		12/14/2015	
87245R-22-7	T-C LIFESTYLE AGGRESSIVE GROWT FD #3488 ADVISOR CL			7,538.000	150,309	19.940	150,309	100,000		17,627		6,407		6,407		12/21/2015	
87245R-23-5	T-C LIFESTYLE GROWTH ADVISOR C FD #3489			7,812.000	138,503	17.730	138,503	100,000		15,265		2,656		2,656		12/21/2015	
87245R-24-3	T-C LIFESTYLE MODERATE ADVISOR FD #3490			8,208.000	129,034	15.720	129,034	100,000		12,376		82		82		12/21/2015	
87245R-25-0	T-C LIFESTYLE CONSERVATIVE ADV FD #3493			8,780.000	119,491	13.610	119,491	100,000		8,634		(1,054)		(1,054)		12/21/2015	
87245R-26-8	T-C LIFESTYLE INCOME ADVISOR C FD #3494			9,460.000	109,543	11.580	109,543	100,000		5,371		(2,081)		(2,081)		12/21/2015	
87245R-27-6	T-C EQUITY INDEX - ADVISOR CLA FD # 3470			6,675.000	228,350	34.210	228,350	100,000		4,611		42,653		42,653		12/14/2015	
87245R-28-4	T-C LARGE CAP VALUE INDEX-ADVI FD # 3472			6,357.000	156,074	24.550	156,074	100,000		5,590		26,574		26,574		12/14/2015	
87245R-29-2	T-C LARGE CAP GROWTH INDEX-ADV FD # 3471			4,688.000	270,810	57.770	270,810	100,000		23,446		39,705		39,705		12/14/2015	
87245R-31-8	TC EMERGING MARKETS DEBT ADVIS FD # 3455			11,180.000	108,667	9.720	108,667	100,000		5,123		(6,149)		(6,149)		12/14/2015	
87245R-32-6	TC SOCIAL COICE INETER EQ ADVI FD # 3454			10,963.000	147,239	13.430	147,239	100,000		4,477		11,512		11,512		12/14/2015	
87245R-33-4	TC INTER OPP ADVISOR CLASS FD # 3453			9,892.000	171,815	17.370	171,815	100,000		13,793		(7,913)		(7,913)		12/14/2015	
87245R-34-2	TIAA- CREF MUTUAL FUND FD 3452			9,784.000	141,480	14.460	141,480	100,000		3,766		10,273		10,273		12/14/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245R-37-5	T-C EMERGING MARKETS EQUITY-AD FD # 3449			11,893.000	107,988	9.080	107,988	100,000		26,321		(53,161)		(53,161)		12/14/2015	
87245R-38-3	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2575			1,000.000	20,610	20.610	20,610	10,000		1,177		3,290		3,290		08/07/2015	
87245R-39-1	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2613			25,000.000	516,250	20.650	516,250	250,000		28,735		82,500		82,500		08/07/2015	
87245R-41-7	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2518			1,000.000	20,520	20.520	20,520	10,000		1,135		3,270		3,270		08/07/2015	
87245R-42-5	TIAA-CREF SOC CH LOW CRBN EQ F FUND # 2763			1,000.000	20,540	20.540	20,540	10,000		1,125		3,270		3,270		08/07/2015	
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526			1,014.000	10,119	9.980	10,119	10,077		105		(162)		(162)		11/30/2021	
87245R-44-1	TIAA-CREF S-T BOND INDEX FUND- FUND # 2573			25,000.000	249,250	9.970	249,250	250,000		2,174		(4,000)		(4,000)		08/07/2015	
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527			1,018.000	10,156	9.980	10,156	10,068		80		(163)		(163)		11/30/2021	
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797			1,017.000	10,155	9.980	10,155	10,064		69		(163)		(163)		11/30/2021	
87245R-47-4	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574			1,050.000	14,099	13.430	14,099	10,498		441		1,102		1,102		08/07/2015	
87245R-48-2	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612			9,302.000	125,116	13.450	125,116	93,023		3,719		9,767		9,767		08/07/2015	
87245R-49-0	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517			926.000	12,398	13.390	12,398	9,259		364		963		963		08/07/2015	
87245R-50-8	TIAA- CREF LIFESTYLE INCOME FU FUND # 77 /15050/725010			1,000.000	11,570	11.570	11,570	10,000		542		(220)		(220)		12/09/2011	
87245R-51-6	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762			919.000	12,316	13.400	12,316	9,191		351		956		956		08/07/2015	
87245R-52-4	LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666			10,000.000	149,000	14.900	149,000	100,000		11,653		11,000		11,000		09/26/2014	
87245R-53-2	LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766			1,000.000	14,880	14.880	14,880	10,000		1,150		1,100		1,100		09/26/2014	
87245R-54-0	LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466			10,000.000	182,900	18.290	182,900	100,000		3,284		24,300		24,300		09/26/2014	
87245R-55-7	LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566			1,000.000	18,250	18.250	18,250	10,000		312		2,430		2,430		09/26/2014	
87245R-56-5	LIFECYCLE INDEX 2060 FUND INST FUND ID 2760			1,000.000	18,320	18.320	18,320	10,000		352		2,440		2,440		09/26/2014	
87245R-57-3	LIFECYCLE 2060 FUND INST CLASS FUND ID 2761			1,000.000	14,930	14.930	14,930	10,000		1,186		1,100		1,100		09/26/2014	
87245R-58-1	EMERGING MKTS DEBT FUND INST C FUND ID 2401			1,000.000	9,700	9.700	9,700	10,000		466		(550)		(550)		09/26/2014	
87245R-59-9	EMERGING MKTS DEBT FUND PREMIE FUND ID 2447			25,000.000	242,500	9.700	242,500	249,187		11,258		(13,500)		(13,500)		06/26/2015	
87245R-60-7	TIAA- CREF LIFESTYLE INCOME FU FUND # 2206 /15050/745010			1,000.000	11,580	11.580	11,580	10,000		575		(220)		(220)		12/09/2011	
87245R-61-5	EMERGING MKTS DEBT FUND RETMT FUND ID 2470			1,000.000	9,690	9.690	9,690	9,649		447		(550)		(550)		06/26/2015	
87245R-62-3	EMERGING MKTS DEBT FUND RTL CL FUND ID 2794			1,000.000	9,690	9.690	9,690	9,650		428		(550)		(550)		06/26/2015	
87245R-64-9	TIAA CREF INTL OPPORTUNITIES P FUND # 2451			25,000.000	435,750	17.430	435,750	250,217		34,787		(20,000)		(20,000)		12/12/2014	
87245R-65-6	TIAA CREF INTL OPPORTUNITIES R FUND # 1755			1,000.000	17,330	17.330	17,330	10,000		1,389		(800)		(800)		04/12/2013	
87245R-66-4	TIAA CREF INTL OPPORTUNITIES R FUND # 49			1,000.000	17,360	17.360	17,360	10,000		1,331		(810)		(810)		04/12/2013	
87245R-67-2	TIAA-CREF SOCIAL CHOICE BOND I FUND #1859			1,000.000	10,550	10.550	10,550	10,000		168		(290)		(290)		09/21/2012	
87245R-68-0	TIAA- CREF SOCIAL CHOICE BOND FUND # 2456			1,000.000	10,560	10.560	10,560	10,000		154		(280)		(280)		09/21/2012	
87245R-69-8	TIAA- CREF SOCIAL CHOICE BOND FUND #1643			1,000.000	10,550	10.550	10,550	10,000		146		(290)		(290)		09/21/2012	
87245R-70-6	TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015			20,000.000	231,800	11.590	231,800	206,794		11,168		(4,400)		(4,400)		06/26/2015	
87245R-71-4	TIAA- CREF SOCIAL CHOICE BOND BFDS #45			1,000.000	10,540	10.540	10,540	10,000		141		(290)		(290)		09/21/2012	
87245R-72-2	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 1642 /15010/745020			1,000.000	19,850	19.850	19,850	10,000		2,305		830		830		12/09/2011	
87245R-73-0	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015			20,000.000	400,000	20.000	400,000	200,000		46,479		17,200		17,200		12/09/2011	
87245R-74-8	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2249 /15010/745010			1,000.000	19,930	19.930	19,930	10,000		2,356		850		850		12/09/2011	
87245R-75-5	TIAA- CREF LIFESTYL AGG GRWTH FUND # 94 /15010/725010			1,000.000	19,810	19.810	19,810	10,000		2,297		820		820		12/09/2011	
87245R-76-3	TIAA- CREF LIFESTYLE GROWTH RT FUND # 1641 /15020/745020			1,000.000	17,671	17.670	17,671	10,000		1,925		330		330		12/09/2011	
87245R-77-1	TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015			20,000.000	354,800	17.740	354,800	200,000		38,839		6,600		6,600		12/09/2011	
87245R-78-9	TIAA- CREF LIFESTYLE GROWTH IN FUND # 2248 /15020/745010			750.000	13,305	17.740	13,305	10,110		1,477		255		255		12/19/2014	
87245R-79-7	TIAA- CREF LIFESTYLE GROWTH RT FUND # 93 /15020/725010			1,000.000	17,646	17.640	17,646	10,004		1,920		320		320		12/09/2011	
87245R-80-5	TIAA- CREF LIFESTYLE INCOME FU FUND # 1638 /15050/745020			1,000.000	11,570	11.570	11,570	10,000		547		(220)		(220)		12/09/2011	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87245R-81-3	TIAA- CREF LIFESTYLE MODERATE FUND # 1640 /15030/745020			1,000.000	15,710	15.710	15,710	10,000		1,480		20		20		12/09/2011	
87245R-82-1	TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015			20,000.000	315,400	15.770	315,400	200,000		29,938		400		400		12/09/2011	
87245R-83-9	TIAA- CREF LIFESTYLE MODERATE FUND # 2247 /15030/745010			1,000.000	15,730	15.730	15,730	10,000		1,521		20		20		12/09/2011	
87245R-84-7	TIAA- CREF LIFESTYLE MODERATE FUND # 79 /15030/725010			1,000.000	15,700	15.700	15,700	10,000		1,477		10		10		12/09/2011	
87245R-85-4	TIAA- CREF LIFESTYLE CONSERV R FUND # 1639 /15040/745020			1,000.000	13,590	13.590	13,590	10,000		962		(130)		(130)		12/09/2011	
87245R-86-2	TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /15040/745015			20,000.000	272,400	13.620	272,400	214,638		19,510		(2,400)		(2,400)		06/26/2015	
87245R-87-0	TIAA- CREF LIFESTYLE CONSERV I FUND # 2246 /15040/745010			1,000.000	13,613	13.610	13,613	10,002		996		(120)		(120)		12/09/2011	
87245R-88-8	TIAA- CREF LIFESTYLE CONSERV R FUND # 78 /15040/725010			1,000.000	13,597	13.590	13,597	10,005		959		(120)		(120)		12/09/2011	
87249N-69-3	TIAA CREF LFCY INDX 2065 RET TIAA CREF LFCY INDX 2065			50,000.000	646,500	12.930	646,500	500,000		14,867		83,000		83,000		09/30/2020	
87249N-71-9	TIAA CREF LFCY INDX 2065 PRM			50,000.000	644,500	12.890	644,500	500,000		18,434		81,000		81,000		09/30/2020	
87249N-72-7	TIAA CREF LFCY INDX 2065 INS			350,000.000	4,571,000	13.060	4,571,000	3,500,000		84,165		626,500		626,500		09/30/2020	
87249N-73-5	TIAA CREF LFCY INDX 2065 ADV			50,000.000	646,000	12.920	646,000	500,000		18,372		82,500		82,500		09/30/2020	
87249N-74-3	TIAA CREF LIFECYCLE 2065 RTR			50,000.000	618,000	12.360	618,000	500,000		35,713		59,000		59,000		09/30/2020	
87249N-75-0	TIAA CREF LIFECYCLE 2065 PRE			50,000.000	610,000	12.200	610,000	500,000		41,777		51,000		51,000		09/30/2020	
87249N-76-8	TIAA CREF LIFCYCLE 2065 INS			350,000.000	4,322,500	12.350	4,322,500	3,500,000		253,292		409,500		409,500		09/30/2020	
87249N-77-6	TIAA CREF LIFCYCLE 2065 ADV			50,000.000	609,000	12.180	609,000	500,000		43,385		50,000		50,000		09/30/2020	
87249N-78-4	TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609			100,000.000	1,011,000	10.110	1,011,000	1,000,000		12,949		(18,000)		(18,000)		11/15/2018	
87249N-79-2	TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581			100,000.000	1,011,000	10.110	1,011,000	1,000,000		17,880		(18,000)		(18,000)		11/15/2018	
87249N-81-8	TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582			100,000.000	1,011,000	10.110	1,011,000	1,000,000		18,665		(18,000)		(18,000)		11/15/2018	
87249N-82-6	TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692			100,000.000	1,011,000	10.110	1,011,000	1,000,000		20,049		(18,000)		(18,000)		11/15/2018	
87249N-83-4	TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583			2,100,000.000	21,231,000	10.110	21,231,000	21,000,000		326,027		(378,000)		(378,000)		11/15/2018	
87249N-84-2	TIAACREF GREEN BD FD RTL CLASS FD # 2608			100,000.000	1,062,000	10.620	1,062,000	1,000,000		26,428		(37,000)		(37,000)		11/15/2018	
87249N-85-9	TIAACREF GREEN BD FD RTMT CLASS FD # 2577			100,000.000	1,062,000	10.620	1,062,000	1,000,000		28,117		(36,000)		(36,000)		11/15/2018	
87249N-86-7	TIAACREF GREEN BD FD PREM CLASS FD # 2578			100,000.000	1,062,000	10.620	1,062,000	1,000,000		51,814		(36,000)		(36,000)		11/15/2018	
87249N-87-5	TIAACREF GREEN BD FD ADV CLASS FD # 3691			100,000.000	1,062,000	10.620	1,062,000	1,000,000		29,228		(36,000)		(36,000)		11/15/2018	
87249N-88-3	TIAACREF GREEN BD FD INSTL CLASS FD # 2579			2,100,000.000	22,302,000	10.620	22,302,000	21,000,000		522,189		(756,000)		(756,000)		11/15/2018	
G36425-34-9	NUVEEN TIAA US BOND ESG PGA			1,257.000	33,734	26.827	33,734	32,514				(702)		(702)	(351)	10/16/2020	
G36425-35-6	NUVEEN TIAA US BOND ESG PED			1,280.000	28,061	21.916	28,061	30,012		569		(1,344)		(1,344)	(2,129)	10/16/2020	
G36425-37-2	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS			1,253.000	33,925	27.085	33,925	30,500		577		(1,302)		(1,302)	(349)	08/06/2019	
ZD1212-12-9	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC			1,249.000	34,670	27.757	34,670	28,000				(1,157)		(1,157)	(2,077)	08/06/2019	
ZD1313-13-3	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC			1,249.000	34,670	27.757	34,670	28,000				(1,157)		(1,157)	(2,077)	08/06/2019	
ZD1515-15-8	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC			1,250.000	30,475	24.380	30,475	25,000				(575)		(575)		08/06/2019	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	B	1,290.000	35,731	27.694	35,731	36,500				803		803	(1,572)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	30,841	23.806	30,841	31,500				1,342		1,342	(2,001)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	30,826	23.795	30,826	31,500				1,327		1,327	(2,001)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	29,310	19.540	29,310	30,000				(690)		(690)		05/17/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	C	1,237,200.000	24,212,004	19.570	24,212,004	24,744,000				(531,996)		(531,996)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	#	C	1,500.000	29,370	19.580	29,370	30,000				(630)		(630)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	29,220	19.480	29,220	30,000				(780)		(780)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	29,130	19.420	29,130	30,000		192		(870)		(870)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	#	B	1,290.000	35,714	27.680	35,714	36,500				786		786	(1,572)	05/17/2021	
G6S9DG-17-6	NUVEEN NWQ FLX INC P USD ACC	#	D	1,500.000	31,050	20.700	31,050	30,000				1,050		1,050		04/23/2021	
G6S9DG-32-5	NUVEEN SB DVD GR-P USD AC NSGDPUA	#	D	1,500.000	32,925	21.950	32,925	30,000				2,925		2,925		04/23/2021	
G6S9DG-35-8	NVN WNS US L/C GR ESG-P USD NVLCPUA	#	D	1,500.000	34,815	23.210	34,815	30,000				4,815		4,815		04/23/2021	
9499999. Subtotal - Mutual Funds					247,478,478	XXX	247,478,478	221,306,077	23,576	11,193,044		10,790,217		10,790,217	(14,129)	XXX	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT			4,967,917.000	50,026,920	10.070	50,026,920	49,975,000				51,920		51,920		07/21/2021	
670686-20-3	NUVEEN ENH HI YLD MUNI A			2,500.000	25,175	10.070	25,175	25,000				175		175		06/30/2021	
67079X-10-2	NUVEEN INVESTMENTS NUVEEN DYNAMIC MUN OPPORTUNITI			6,667.000	110,939	16.640	110,939	100,005		6,120		6,267		6,267		06/15/2020	
67080D-10-3	NUVEEN INVESTMENTS NUVEEN CORE PLUS IMPACT FUND			5,000.000	91,500	18.300	91,500	100,000		3,605		(8,500)		(8,500)		03/15/2021	
67080R-10-2	NUVEEN VAR RATE PFD			4,000.000	101,400	25.350	101,400	100,000				1,400		1,400		10/19/2021	
9699999. Subtotal - Closed-End Funds					50,355,934	XXX	50,355,934	50,300,005		9,725		51,262		51,262		XXX	XXX
9799999 - Total Common Stocks					9,707,870,004	XXX	9,714,792,005	9,330,058,482	1,299,279	197,919,737		336,879,789	35,753,072	301,126,717	(30,504,931)	XXX	XXX
9899999 - Total Preferred and Common Stocks					10,052,394,036	XXX	10,086,890,597	9,645,109,416	1,299,279	220,811,351		387,520,002	52,035,774	335,484,228	(30,810,778)	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		12/21/2021	WELLS FARGO		56,013,759	54,647,570	157,749
3617JF-MA-9	GN BL3053 4.330% 05/15/35		11/12/2021	WELLS FARGO		7,581,089	7,414,268	19,738
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		04/13/2021	KEYBANC CAPITAL MARKETS		368,938,016	361,261,215	820,665
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		12/21/2021	WELLS FARGO		28,488,352	28,488,352	39,942
36181G-WY-1	GN AF1563 3.960% 05/15/30		11/01/2021	Interest Capitalization				
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		12/01/2021	Interest Capitalization		434,858	434,858	
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		12/01/2021	Interest Capitalization		642,731	642,731	
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		03/01/2021	Interest Capitalization		209,684	209,684	
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		12/01/2021	Interest Capitalization		1,092,510	1,092,510	
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		12/01/2021	Interest Capitalization		1,049,657	1,049,657	
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/01/2021	Interest Capitalization		19,846	19,846	
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		12/01/2021	Interest Capitalization		1,423,356	1,423,356	
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		12/01/2021	Interest Capitalization		1,031,973	1,031,973	
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		12/01/2021	Interest Capitalization		467,579	467,579	
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		12/01/2021	Interest Capitalization		5,312	5,312	
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		05/01/2021	Interest Capitalization		227,383	227,383	
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		03/01/2021	Interest Capitalization		347,272	347,272	
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		04/01/2021	Interest Capitalization		378,389	378,389	
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		12/01/2021	Interest Capitalization		1,000,279	1,000,279	
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		01/01/2021	Interest Capitalization		112,799	112,799	
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		12/01/2021	Interest Capitalization		1,235,457	1,235,457	
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		08/01/2021	Interest Capitalization		413,386	413,386	
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		12/01/2021	Interest Capitalization		938,345	938,345	
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		12/01/2021	Interest Capitalization		596,271	596,271	
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		09/01/2021	Interest Capitalization		455,622	455,622	
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		04/01/2021	Interest Capitalization		654,615	654,615	
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		10/01/2021	Interest Capitalization		473,137	473,137	
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		12/01/2021	Interest Capitalization		358,717	358,717	
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		03/01/2021	Interest Capitalization		186,651	186,651	
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		12/01/2021	Interest Capitalization		1,108,724	1,108,724	
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		10/01/2021	Interest Capitalization		330,005	330,005	
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		12/01/2021	Interest Capitalization		581,522	581,522	
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		12/01/2021	Interest Capitalization		746,027	746,027	
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		12/01/2021	Interest Capitalization		546,448	546,448	
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		03/01/2021	Interest Capitalization		125,003	125,003	
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		12/01/2021	Interest Capitalization		539,389	539,389	
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		12/01/2021	Interest Capitalization		512,768	512,768	
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		12/01/2021	Interest Capitalization		382,285	382,285	
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		10/01/2021	Interest Capitalization		246,082	246,082	
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		12/01/2021	Interest Capitalization		2,700,618	2,700,618	
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		12/01/2021	Interest Capitalization		1,335,611	1,335,611	
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		12/01/2021	Interest Capitalization		358,863	358,863	
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		11/01/2021	Interest Capitalization		538,129	538,129	
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		12/01/2021	Interest Capitalization		520,942	520,942	
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		12/01/2021	Interest Capitalization		1,252,444	1,252,444	
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		12/01/2021	Interest Capitalization		562,892	562,892	
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		12/01/2021	Interest Capitalization		442,325	442,325	
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		12/01/2021	Interest Capitalization		498,960	498,960	
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		12/01/2021	Interest Capitalization		462,257	462,257	
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		12/01/2021	Interest Capitalization		714,175	714,175	
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		12/01/2021	Interest Capitalization		828,332	828,332	
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		12/01/2021	Interest Capitalization		1,606,444	1,606,444	
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		12/01/2021	Interest Capitalization		711,973	711,973	
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		12/01/2021	Interest Capitalization		574,946	574,946	
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		12/01/2021	Interest Capitalization		423,109	423,109	
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2021	Interest Capitalization		248,245	248,245	
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		12/01/2021	Interest Capitalization		424,153	424,153	
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT 3.000% 07/20/47		11/22/2021	CITIGROUP GLOBAL MARKETS INC		23,346,943	22,175,784	46,200
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		12/01/2021	Interest Capitalization		331,140	331,140	
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		12/01/2021	Interest Capitalization		449,579	449,579	
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		12/01/2021	Interest Capitalization		87,547	87,547	
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		06/16/2021	JP MORGAN SECURITIES		21,311,315		409,559
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		19,111,483		381,162
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		05/18/2021	JP MORGAN SECURITIES		14,565,847		317,431
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		08/10/2021	GOLDMAN SACHS & COMPANY		14,907,107		348,151

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		09/07/2021	GOLDMAN SACHS & COMPANY		5,629,604		131,528
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		09/30/2021	KEYSTONE MORTGAGE		5,000,000	5,000,000	
912810-TA-6	WI TREASURY SEC 1.750% 08/15/41		11/05/2021	Various		251,707,857	262,571,000	938,854
912810-TC-2	US TREASURY N B 2.000% 11/15/41		12/17/2021	Various		171,659,906	168,756,000	300,161
91282C-DJ-7	WI TREASURY SEC 1.375% 11/15/31		12/02/2021	JP MORGAN SECURITIES		8,739,955	8,806,000	6,021
BCC2R8-ZU-5	GOVERNMENT NATIONAL MORTGAGE 3.500% 04/01/30		03/11/2021	MORGAN STANLEY & CO. INC.		26,087,508	163,046,924	459,702
0599999. Subtotal - Bonds - U.S. Governments						1,057,035,507	1,116,113,879	4,376,863
748149-AR-2	PROVINCE OF QUEBEC 1.900% 04/21/31	A	04/14/2021	RBC DAIN RAUSCHER INC.		29,940,300	30,000,000	
000000-00-0	FED REPUBLIC OF BRAZIL 4.750% 01/14/50	D	12/21/2021	Various		10,681,625	12,094,000	247,488
03846J-AB-6	ARAB REPUBLIC OF EGYPT SERIES 144A 5.875% 02/16/31	D	02/08/2021	CITIGROUP GLOBAL MARKETS INC		4,075,000	4,075,000	
03846J-AE-0	ARAB REPUBLIC OF EGYPT SERIES 144A 7.300% 09/30/33	D	09/23/2021	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	
105756-CE-8	FED REPUBLIC OF BRAZIL 3.750% 09/12/31	D	12/21/2021	Various		6,369,238	6,820,000	113,664
168863-DS-4	REPUBLIC OF CHILE 3.100% 05/07/41	D	10/27/2021	Various		18,204,205	18,675,000	74,056
195325-CU-7	REPUBLIC OF COLOMBIA SR UNSEC 5.000% 06/15/45	D	10/26/2021	MORGAN STANLEY & CO. INC.		4,950,000	5,000,000	92,361
195325-DQ-5	REPUBLIC OF COLOMBIA 5.200% 05/15/49	D	10/14/2021	GOLDMAN SACHS & COMPANY		12,787,632	12,650,000	283,219
25714P-EG-9	DOMINICAN REPUBLIC SERIES 144A 5.300% 01/21/41	D	12/09/2021	Various		9,671,000	9,700,000	104,528
37443G-AM-3	REPUBLIC OF GHANA SERIES 144A 8.625% 04/07/34	D	03/29/2021	CITIGROUP GLOBAL MARKETS INC		4,954,200	5,000,000	
401494-AU-3	REPUBLIC OF GUATEMALA SERIES 144A 4.650% 10/07/41	D	09/30/2021	BANK OF AMERICA		3,947,049	4,050,000	
445545-AM-8	HUNGARY SERIES 144A 2.125% 09/22/31	D	09/14/2021	JP MORGAN SECURITIES		11,342,335	11,500,000	
445545-AN-6	HUNGARY SERIES 144A 3.125% 09/21/51	D	09/14/2021	JP MORGAN SECURITIES		8,556,665	8,925,000	
455780-CR-5	REPUBLIC OF INDONESIA 3.500% 02/14/50	D	10/27/2021	JP MORGAN SECURITIES		5,066,200	5,000,000	36,458
465410-CC-0	ITALY GOV T INT BOND 3.875% 05/06/51	D	11/17/2021	HSBC SECURITIES USA INC		52,483,000	50,000,000	96,875
715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	D	12/20/2021	Various		15,782,786	15,870,000	25,000
77586R-AJ-9	ROMANIA SERIES 144A 4.000% 02/14/51	D	10/26/2021	BANK OF AMERICA		4,981,250	5,000,000	41,111
80413T-AV-1	SAUDI INTERNATIONAL BOND SERIES 144A 2.250% 02/02/33	D	01/26/2021	JP MORGAN SECURITIES		9,910,500	10,000,000	
80413T-AZ-2	SAUDI INTERNATIONAL BOND SERIES 144A 3.250% 11/17/51	D	12/22/2021	Various		6,932,500	7,000,000	23,472
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D	04/06/2021	BANK OF AMERICA		29,681,586	29,700,000	
AZ2272-02-1	REPUBLIC OF SERBIA SERIES 144A 1.500% 06/26/29	B	12/14/2021	Various		13,927,002	13,970,700	106,571
BM7280-60-5	IVORY COAST SERIES 144A 4.875% 01/30/32	B	02/08/2021	STANDARD CHARTERED BANK		5,037,686	4,819,000	48,811
BN5341-07-6	BANQUE OUEST AFRICAINE D 2.750% 02/22/33	B	01/14/2021	JP MORGAN SECURITIES		12,562,634	12,681,075	
BN6167-92-6	REPUBLIC OF CHILE 1.250% 01/22/51	B	01/19/2021	SANTANDER SECURITIES INC.		19,024,073	19,252,406	
B02494-43-9	REPUBLIC OF SERBIA 1.650% 03/03/33	B	12/14/2021	Various		14,908,175	15,504,550	44,032
B09736-33-7	ROMANIA 2.750% 04/14/41	B	04/07/2021	BNP PARIBAS		10,080,122	10,115,425	
BP1537-42-5	REPUBLIC OF PHILIPPINES 1.200% 04/28/33	B	04/21/2021	BNP PARIBAS		9,792,950	9,845,327	
BR4457-19-7	REPUBLIC OF SERBIA 2.050% 09/23/36	B	09/16/2021	DEUTSCHE BANK SECURITIES INCOR		6,490,428	6,705,195	
BS3790-13-3	REPUBLIC OF PERU 1.950% 11/17/36	B	11/10/2021	MORGAN STANLEY & CO. INC.		5,896,961	5,989,620	
Z06408-29-8	KINGDOM OF MOROCCO SERIES 144A 2.000% 09/30/30	B	02/04/2021	JP MORGAN SECURITIES		3,719,324	3,593,550	25,795
Z07314-31-8	KINGDOM OF MOROCCO 1.500% 11/27/31	B	02/04/2021	JP MORGAN SECURITIES		4,767,443	4,791,400	14,374
1099999. Subtotal - Bonds - All Other Governments						361,523,869	363,327,248	1,377,815
021807-NB-4	ALTOONA PA AREA SCH DIST SERIES A 3.028% 12/01/44		08/25/2021	BOENNING & SCATTERGOOD INC.		4,020,000	4,020,000	
021807-NC-2	ALTOONA PA AREA SCH DIST SERIES A 3.118% 12/01/48		09/07/2021	Various		10,819,335	10,740,000	
088281-2D-1	BEXAR CNTY TX 2.863% 06/15/43		12/17/2021	FIRST SOUTHWEST COMPANY		25,000,000	25,000,000	
161285-SN-2	CHARTER OAK CA UNIF SCH DIST 2.959% 08/01/41		09/09/2021	RBC DAIN RAUSCHER INC.		2,200,000	2,200,000	
161285-SP-7	CHARTER OAK CA UNIF SCH DIST 3.009% 08/01/45		09/09/2021	RBC DAIN RAUSCHER INC.		3,360,000	3,360,000	
186162-JG-9	CLEVELAND HEIGHTS & UNIV HEIGH 3.039% 12/01/51		08/24/2021	WELLS FARGO		1,013,030	1,000,000	
189342-N2-0	CLOVIS CA UNIF SCH DIST SERIES B 3.067% 08/01/39		11/17/2021	U.S. BANCORP LIBRA		10,462,846	10,365,000	8,830
358233-CF-9	FRESNO CA UNIF SCH DIST SERIES B 3.197% 08/01/45		11/24/2021	PIPER JAFFRAY & CO		17,500,000	17,500,000	
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST 3.114% 12/01/44		10/14/2021	PIPER JAFFRAY & CO		5,660,000	5,660,000	
59333R-KK-9	MIAMI DADE CNTY FL SCH DIST 2.950% 03/15/43		11/03/2021	WELLS FARGO		10,445,000	10,445,000	
597502-CC-5	MIDLAND CNTY TX HOSP DIST SERIES A 3.120% 05/15/51		09/01/2021	U.S. BANCORP LIBRA		15,123,448	14,870,000	
626905-PK-3	MURRIETA VLY CA UNIF SCH DIST 3.054% 09/01/50		09/01/2021	WELLS FARGO		5,090,300	5,000,000	14,846
672325-P5-0	OAKLAND CA UNIF SCH DIST ALAME 3.115% 08/01/40		10/21/2021	SIEBERT BRANDFORD SHANK LLC		15,840,000	15,840,000	
68583R-DQ-2	OREGON ST CMNTY CLG DISTS 2.945% 06/30/40		08/25/2021	U.S. BANCORP LIBRA		24,324,646	24,085,000	
692039-SU-5	OXNARD CA UNION HIGH SCH DIST 3.077% 08/01/39		10/22/2021	RAYMOND JAMES		1,375,000	1,375,000	
692039-SV-3	OXNARD CA UNION HIGH SCH DIST 3.177% 08/01/43		10/22/2021	RAYMOND JAMES		3,810,000	3,810,000	
696735-RC-5	PALMDALE CA SCH DIST SERIES B 2.948% 08/01/47		08/27/2021	Various		9,694,611	9,595,000	
748508-B5-6	QUINCY MA 2.990% 12/15/39		12/15/2021	RAMIREZ CO. INC.		50,000,000	50,000,000	
790109-ET-5	SAINT JAMES PARISH LA SCH DIST 3.125% 03/01/46		08/24/2021	BANK OF AMERICA		1,834,506	1,800,000	4,375
796720-PQ-7	SAN BERNARDINO CA CMNTY CLG DI 2.856% 08/01/49		09/15/2021	U.S. BANCORP LIBRA		3,020,790	3,000,000	9,996
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST 2.760% 08/01/41		12/08/2021	RBC DAIN RAUSCHER INC.		24,500,000	24,500,000	
800851-SX-6	SANGER CA UNIF SCH DIST 2.734% 08/01/42		10/13/2021	U.S. BANCORP LIBRA		6,716,470	6,915,000	38,862
83412P-HP-0	SOLANO CNTY CA CMNTY CLG DIST SERIES A 2.819% 08/01/41		09/16/2021	RBC DAIN RAUSCHER INC.		2,000,000	2,000,000	
915625-DT-1	UPPER CHICHESTER TWP PA 2.976% 11/01/50		08/25/2021	RBC DAIN RAUSCHER INC.		8,024,160	8,000,000	
91882R-HM-7	VAL VERDE CA UNIF SCH DIST 3.168% 08/01/43		11/12/2021	PIPER JAFFRAY & CO		6,320,000	6,320,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						268,154,142	267,400,000	76,909
03255L-KK-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A 3.215% 07/01/41		12/02/2021	GOLDMAN SACHS & COMPANY		57,025,000	57,025,000	
03255L-KL-2	ANAHEIM CA PUBLIC FING AUTH LE SERIES A 3.265% 07/01/46		12/02/2021	GOLDMAN SACHS & COMPANY		25,015,000	25,015,000	
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-3 3.126% 04/01/55		12/09/2021	BANK OF AMERICA		94,345,000	94,345,000	
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI SERIES S-10 3.276% 04/01/50		12/09/2021	BANK OF AMERICA		90,000,000	90,000,000	
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE & 3.460% 07/01/51		05/12/2021	Various		7,936,920	7,860,000	24,220
13077D-QU-9	CALIFORNIA ST UNIV REVENUE SERIES B 2.795% 11/01/41		10/20/2021	FIRST SOUTHWEST COMPANY		7,753,200	8,000,000	51,552
13077D-QV-7	CALIFORNIA ST UNIV REVENUE SERIES B 2.845% 11/01/44		08/20/2021	JP MORGAN SECURITIES		20,078,800	20,000,000	39,514
13077D-RV-6	CALIFORNIA ST UNIV REVENUE SERIES B 2.939% 11/01/52		08/23/2021	Various		64,775,143	64,560,000	41,268
152691-BC-4	CENTRL BRADFORD PROGRESS AUTH SERIES C 3.304% 12/01/41		10/21/2021	BANK OF AMERICA		13,800,000	13,800,000	
152691-BD-2	CENTRL BRADFORD PROGRESS AUTH SERIES C 3.404% 12/01/51		10/21/2021	BANK OF AMERICA		62,760,000	62,760,000	
20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A 2.800% 12/25/41		12/16/2021	Various		22,368,438	22,360,000	
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 2.253% 11/25/39		11/17/2021	Various		49,278,887	49,380,315	48,698
20754R-AF-3	FANNIE MAE CAS SERIES 2021-R01 CLASS 1B1 144A 3.150% 10/25/41		11/17/2021	Various		69,497,446	69,454,800	8,487
20754W-AF-2	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2C 144 2.103% 01/25/40		07/16/2021	BANK OF AMERICA		26,221,603	26,020,000	39,304
235036-8N-3	DALLAS FORT WORTH TX INTERNATI SERIES C 2.843% 11/01/46		10/28/2021	BARCLAYS BANK PLC		78,435,000	78,435,000	
249015-F4-5	DENTON TX UTILITY SYS REVENUE 3.144% 12/01/50		08/27/2021	CITIGROUP GLOBAL MARKETS INC		15,000,000	15,000,000	
282659-BK-6	EL CAJON CA SERIES A 3.284% 04/01/43		01/14/2021	BANK OF AMERICA		3,750,000	3,750,000	
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		04/25/2021	Interest Capitalization				
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		12/01/2021	Interest Capitalization		696,027	696,027	
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		10/01/2021	Interest Capitalization		917,282	917,282	
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		12/01/2021	Interest Capitalization		783,739	783,739	
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		08/01/2021	Interest Capitalization		401,647	401,647	
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		04/01/2021	Interest Capitalization		125,426	125,426	
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		09/01/2021	Interest Capitalization		3,473,907	3,473,907	
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		03/01/2021	Interest Capitalization		77,689	77,689	
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		02/01/2021	Interest Capitalization		66,276	66,276	
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		02/01/2021	Interest Capitalization		101,065	101,065	
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		07/01/2021	Interest Capitalization		2,418,808	2,418,808	
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		12/01/2021	Interest Capitalization		573,981	573,981	
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		04/01/2021	Interest Capitalization		283,380	283,380	
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		08/01/2021	Interest Capitalization		4,032,192	4,032,192	
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		04/01/2021	Interest Capitalization		359,246	359,246	
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		10/01/2021	Interest Capitalization		1,276,748	1,276,748	
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		10/01/2021	Interest Capitalization		985,179	985,179	
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		08/01/2021	Interest Capitalization		325,421	325,421	
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		12/01/2021	Interest Capitalization		1,974,947	1,974,947	
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		11/01/2021	Interest Capitalization		745,975	745,975	
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		12/01/2021	Interest Capitalization		1,898,478	1,898,478	
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		09/01/2021	Interest Capitalization		1,381,753	1,381,753	
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		12/01/2021	Interest Capitalization		793,559	793,559	
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2021	Interest Capitalization		171,669	171,669	
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		12/01/2021	Interest Capitalization		377,071	377,071	
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		12/01/2021	Interest Capitalization		1,594,020	1,594,020	
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		07/01/2021	Interest Capitalization		713,127	713,127	
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		12/01/2021	Interest Capitalization		532,737	532,737	
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		10/15/2021	WELLS FARGO		13,051,751	12,276,780	19,438
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		12/01/2021	Interest Capitalization		1,078,419	1,078,419	
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		12/01/2021	Interest Capitalization		937,988	937,988	
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		12/01/2021	Interest Capitalization		482,791	482,791	
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		12/01/2021	Interest Capitalization		2,336,696	2,336,696	
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		12/01/2021	Interest Capitalization		780,040	780,040	
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		12/01/2021	Interest Capitalization		892,264	892,264	
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		12/01/2021	Interest Capitalization		513,506	513,506	
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		12/01/2021	Interest Capitalization		1,002,790	1,002,790	
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		12/01/2021	Interest Capitalization		544,345	544,345	
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		12/01/2021	Interest Capitalization		384,507	384,507	
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		12/01/2021	Interest Capitalization		513,475	513,475	
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		12/01/2021	Interest Capitalization		974,941	974,941	
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		12/01/2021	Interest Capitalization		788,787	788,787	
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		12/01/2021	NOMURA SECURITIES INTL INC.		22,199,214	20,192,576	8,414
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		12/01/2021	Interest Capitalization		398,125	398,125	
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2021	Interest Capitalization		647,862	647,862	
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		12/01/2021	Interest Capitalization		940,468	940,468	
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		12/01/2021	Interest Capitalization		1,336,002	1,336,002	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		12/01/2021	Interest Capitalization		1,139,529	1,139,529	
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		12/01/2021	Interest Capitalization		787,266	787,266	
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		12/01/2021	Interest Capitalization		1,969,697	1,969,697	
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		12/01/2021	Interest Capitalization		929,914	929,914	
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		12/01/2021	Interest Capitalization		466,313	466,313	
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		12/01/2021	Interest Capitalization		1,103,822	1,103,822	
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		12/01/2021	Interest Capitalization		456,959	456,959	
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		12/01/2021	Interest Capitalization		553,108	553,108	
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		12/01/2021	Interest Capitalization		597,623	597,623	
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		12/01/2021	Interest Capitalization		1,072,172	1,072,172	
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		12/01/2021	Interest Capitalization		1,294,088	1,294,088	
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		08/01/2021	Interest Capitalization		657,180	657,180	
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		12/01/2021	Interest Capitalization		1,345,504	1,345,504	
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		12/01/2021	Interest Capitalization		1,027,703	1,027,703	
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		12/01/2021	Interest Capitalization		1,877,423	1,877,423	
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		11/01/2021	Interest Capitalization		1,081,031	1,081,031	
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		12/01/2021	Interest Capitalization		351,923	351,923	
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		12/01/2021	Interest Capitalization		1,643,558	1,643,558	
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		12/01/2021	Interest Capitalization		1,517,240	1,517,240	
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		12/01/2021	Interest Capitalization		1,000,985	1,000,985	
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		12/01/2021	Interest Capitalization		1,466,235	1,466,235	
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		12/01/2021	Interest Capitalization		1,824,069	1,824,069	
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		12/01/2021	Interest Capitalization		504,125	504,125	
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		12/01/2021	Interest Capitalization		728,918	728,918	
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		12/01/2021	Interest Capitalization		614,051	614,051	
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		12/01/2021	Interest Capitalization		660,250	660,250	
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		12/01/2021	Interest Capitalization		720,349	720,349	
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		12/01/2021	Interest Capitalization		985,891	985,891	
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		12/01/2021	Interest Capitalization		713,828	713,828	
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		12/01/2021	Interest Capitalization		1,377,614	1,377,614	
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		12/01/2021	Interest Capitalization		1,780,802	1,780,802	
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		12/01/2021	Interest Capitalization		1,028,499	1,028,499	
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		12/01/2021	Interest Capitalization		763,375	763,375	
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		12/01/2021	Interest Capitalization		2,186,808	2,186,808	
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		12/01/2021	Interest Capitalization		946,580	946,580	
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		12/01/2021	Interest Capitalization		1,077,268	1,077,268	
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		12/01/2021	Interest Capitalization		443,788	443,788	
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		12/01/2021	Interest Capitalization		998,133	998,133	
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		12/01/2021	Interest Capitalization		1,359,874	1,359,874	
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		12/01/2021	Interest Capitalization		826,710	826,710	
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		12/01/2021	Interest Capitalization		1,235,389	1,235,389	
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		12/01/2021	Interest Capitalization		689,389	689,389	
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		12/01/2021	Interest Capitalization		645,628	645,628	
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		12/01/2021	Interest Capitalization		768,408	768,408	
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		12/01/2021	Interest Capitalization		650,298	650,298	
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		12/01/2021	Interest Capitalization		667,066	667,066	
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		12/01/2021	Interest Capitalization		778,321	778,321	
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		12/01/2021	Interest Capitalization		474,970	474,970	
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		12/01/2021	Interest Capitalization		344,769	344,769	
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		12/01/2021	Interest Capitalization		693,549	693,549	
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		1,333,432	1,333,432	
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		12/01/2021	Interest Capitalization		2,732,558	2,732,558	
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		747,838	747,838	
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		649,286	649,286	
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		990,163	990,163	
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		12/01/2021	Interest Capitalization		489,597	489,597	
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		1,974,837	1,974,837	
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		852,949	852,949	
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		380,755	380,755	
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		1,119,338	1,119,338	
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		12/01/2021	Interest Capitalization		341,180	341,180	
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		12/01/2021	Interest Capitalization		1,622,630	1,622,630	
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		12/01/2021	Interest Capitalization		585,134	585,134	
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		12/01/2021	Interest Capitalization		572,631	572,631	
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		12/01/2021	Interest Capitalization		1,490,855	1,490,855	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		12/01/2021	Interest Capitalization		951,896	951,896	
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		12/01/2021	Interest Capitalization		483,933	483,933	
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		12/01/2021	Interest Capitalization		467,436	467,436	
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		12/01/2021	Interest Capitalization		575,056	575,056	
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		10/22/2021	NOMURA SECURITIES INTL INC.		12,445,496	11,493,676	29,053
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		12/01/2021	Interest Capitalization		67,144	67,144	
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		12/01/2021	Interest Capitalization		636,068	636,068	
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		12/01/2021	Interest Capitalization		416,379	416,379	
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		12/01/2021	Interest Capitalization		1,090,045	1,090,045	
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		12/01/2021	Interest Capitalization		861,860	861,860	
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		12/01/2021	Interest Capitalization		918,318	918,318	
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		12/01/2021	Interest Capitalization		1,599,083	1,599,083	
3136B5-QT-5	FANNIE MAE SERIES 2019-45 CLASS BU 3.000% 08/25/49		11/22/2021	CITIGROUP GLOBAL MARKETS INC		8,273,300	7,805,000	16,260
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		12/01/2021	Interest Capitalization		1,303,450	1,303,450	
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		08/01/2021	Interest Capitalization		268,252	268,252	
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		09/01/2021	Interest Capitalization		1,216,253	1,216,253	
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		06/01/2021	Interest Capitalization		1,052,686	1,052,686	
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		10/01/2021	Interest Capitalization		1,126,425	1,126,425	
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		12/01/2021	Interest Capitalization		747,938	747,938	
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		12/01/2021	Interest Capitalization		1,579,702	1,579,702	
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		01/01/2021	Interest Capitalization		57,545	57,545	
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		12/01/2021	Interest Capitalization		1,704,472	1,704,472	
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		12/01/2021	Interest Capitalization		1,395,816	1,395,816	
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		08/01/2021	Interest Capitalization		349,980	349,980	
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		12/01/2021	Interest Capitalization		869,330	869,330	
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		12/01/2021	Interest Capitalization		540,865	540,865	
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		12/01/2021	Interest Capitalization		781,851	781,851	
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		12/01/2021	Interest Capitalization		1,559,729	1,559,729	
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		12/01/2021	Interest Capitalization		1,058,572	1,058,572	
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		12/01/2021	Interest Capitalization		392,861	392,861	
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		12/01/2021	Interest Capitalization		679,930	679,930	
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		12/01/2021	Interest Capitalization		414,243	414,243	
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		12/01/2021	Interest Capitalization		2,098,409	2,098,409	
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		12/01/2021	Interest Capitalization		1,165,642	1,165,642	
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		11/01/2021	Interest Capitalization		1,836,826	1,836,826	
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		12/01/2021	Interest Capitalization		1,330,595	1,330,595	
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		12/01/2021	Interest Capitalization		927,287	927,287	
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		12/01/2021	Interest Capitalization		1,877,683	1,877,683	
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		12/01/2021	Interest Capitalization		923,845	923,845	
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		12/01/2021	Interest Capitalization		1,045,791	1,045,791	
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		12/01/2021	Interest Capitalization		460,912	460,912	
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		12/01/2021	Interest Capitalization		1,252,348	1,252,348	
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		12/01/2021	Interest Capitalization		1,709,245	1,709,245	
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		12/01/2021	Interest Capitalization		2,196,371	2,196,371	
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		12/01/2021	Interest Capitalization		376,075	376,075	
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		12/01/2021	Interest Capitalization		600,961	600,961	
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2021	Interest Capitalization		651,231	651,231	
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		12/01/2021	Interest Capitalization		999,006	999,006	
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		12/01/2021	Interest Capitalization		1,027,862	1,027,862	
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		12/01/2021	Interest Capitalization		803,017	803,017	
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		12/01/2021	Interest Capitalization		1,116,544	1,116,544	
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		12/01/2021	Interest Capitalization		402,057	402,057	
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		12/01/2021	Interest Capitalization		638,798	638,798	
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		12/01/2021	Interest Capitalization		784,926	784,926	
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		12/01/2021	Interest Capitalization		1,090,700	1,090,700	
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		12/01/2021	Interest Capitalization		634,164	634,164	
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		12/01/2021	Interest Capitalization		332,967	332,967	
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		12/01/2021	Interest Capitalization		542,596	542,596	
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		12/01/2021	Interest Capitalization		565,291	565,291	
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		04/01/2021	Interest Capitalization		160,514	160,514	
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		12/01/2021	Interest Capitalization		368,637	368,637	
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		12/01/2021	Interest Capitalization		802,770	802,770	
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		12/01/2021	Interest Capitalization		735,910	735,910	
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		12/01/2021	Interest Capitalization		893,360	893,360	
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		12/01/2021	Interest Capitalization		592,749	592,749	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		12/01/2021	Interest Capitalization		832,679	832,679	
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		12/01/2021	Interest Capitalization		1,985,676	1,985,676	
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		12/01/2021	Interest Capitalization		670,645	670,645	
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		12/01/2021	Interest Capitalization		1,237,402	1,237,402	
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		12/01/2021	Interest Capitalization		376,920	376,920	
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		12/01/2021	Interest Capitalization		517,489	517,489	
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		12/01/2021	Interest Capitalization		85,423	85,423	
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		12/01/2021	Interest Capitalization		1,285,714	1,285,714	
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		12/01/2021	Interest Capitalization		2,414,999	2,414,999	
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		12/01/2021	Interest Capitalization		759,056	759,056	
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		12/01/2021	Interest Capitalization		1,138,086	1,138,086	
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		12/01/2021	Interest Capitalization		875,587	875,587	
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		11/22/2021	MITSUBISHI UFJ SECURITIES USA		35,096,700	31,432,813	90,588
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		12/01/2021	Interest Capitalization		108,705	108,705	
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		12/01/2021	Interest Capitalization		847,164	847,164	
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		12/01/2021	Interest Capitalization		529,089	529,089	
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		12/01/2021	Interest Capitalization		632,873	632,873	
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		12/01/2021	Interest Capitalization		324,768	324,768	
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		12/01/2021	Interest Capitalization		409,034	409,034	
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		12/01/2021	Interest Capitalization		829,535	829,535	
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		12/01/2021	Interest Capitalization		1,005,602	1,005,602	
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		12/01/2021	Interest Capitalization		406,658	406,658	
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		2,025,496	2,025,496	
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		11/01/2021	Interest Capitalization		443,035	443,035	
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		813,317	813,317	
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		12/01/2021	Interest Capitalization		561,372	561,372	
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		12/01/2021	Interest Capitalization		686,878	686,878	
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		12/01/2021	Interest Capitalization		534,632	534,632	
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		12/01/2021	Interest Capitalization		1,284,304	1,284,304	
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		12/01/2021	Interest Capitalization		676,369	676,369	
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		1,661,274	1,661,274	
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		2,826,774	2,826,774	
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		12/01/2021	Interest Capitalization		760,551	760,551	
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		12/01/2021	Interest Capitalization		890,650	890,650	
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		12/01/2021	Interest Capitalization		405,484	405,484	
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		12/01/2021	Interest Capitalization		507,030	507,030	
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		12/01/2021	Interest Capitalization		1,943,618	1,943,618	
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		12/01/2021	Interest Capitalization		856,567	856,567	
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		12/01/2021	Interest Capitalization		2,721,999	2,721,999	
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		12/01/2021	Interest Capitalization		617,590	617,590	
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		646,874	646,874	
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		12/01/2021	Interest Capitalization		612,732	612,732	
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		12/01/2021	Interest Capitalization		755,711	755,711	
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		12/01/2021	Interest Capitalization		692,339	692,339	
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		12/01/2021	Interest Capitalization		428,819	428,819	
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		12/01/2021	Interest Capitalization		517,410	517,410	
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		12/01/2021	Interest Capitalization		474,876	474,876	
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		12/01/2021	Interest Capitalization		711,373	711,373	
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		12/01/2021	Interest Capitalization		561,330	561,330	
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		12/01/2021	Interest Capitalization		515,919	515,919	
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		12/01/2021	Interest Capitalization		1,042,368	1,042,368	
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		12/01/2021	Interest Capitalization		707,195	707,195	
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		12/01/2021	Interest Capitalization		517,307	517,307	
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		12/01/2021	Interest Capitalization		736,324	736,324	
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		12/01/2021	Interest Capitalization		369,425	369,425	
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		10/01/2021	Interest Capitalization		1,440,796	1,440,796	
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		12/01/2021	Interest Capitalization		81,304	81,304	
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		12/01/2021	Interest Capitalization		1,112,966	1,112,966	
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		11/01/2021	Interest Capitalization		742,225	742,225	
3137FJ-E5-4	FHR 4835 AS INV PT 9.664% 10/15/48		09/01/2021	TRANSFER		9,355,970	7,745,546	35,432
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		12/01/2021	Interest Capitalization		856,388	856,388	
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		11/23/2021	NOMURA SECURITIES INTL INC.		10,131,721	10,279,489	19,988
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		12/01/2021	Interest Capitalization		21,416	21,416	
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		11/22/2021	JP MORGAN SECURITIES		18,326,914	18,372,846	31,897
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		12/01/2021	Interest Capitalization		38,277	38,277	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137H4-TR-1	FREDDIE MAC SERIES 5181 CLASS IO 6.000% 01/15/52		12/09/2021	GOLDMAN SACHS & COMPANY		9,808,272		258,876
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 3.250% 01/15/52		12/09/2021	GOLDMAN SACHS & COMPANY		8,249,995		174,072
35563K-BD-1	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS B1 144A 4.753% 01/25/49		07/21/2021	Various		18,200,714	17,477,000	37,741
35563T-AP-6	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B 144 2.253% 12/25/30		02/02/2021	Various		50,977,519	51,162,536	27,730
35563T-AV-3	FREDDIE MAC STACR 2018-DNA2 B1 SUB FLT 3.803% 12/25/30		02/24/2021	Various		28,577,399	27,746,000	33,574
35563W-AC-8	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2B 144 2.203% 09/25/48		01/19/2021	BANK OF AMERICA		39,805,001	40,000,000	59,947
35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14 3.792% 10/25/48		05/21/2021	BANK OF AMERICA		44,884,400	44,000,000	9,268
35564A-AE-1	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3B 144 2.503% 02/25/47		07/01/2021	BANK OF AMERICA		40,939,676	40,330,000	33,494
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 4.303% 02/25/47		05/04/2021	Various		32,019,375	31,000,000	47,737
35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A 2.700% 01/25/51		10/04/2021	Various		29,057,920	29,051,500	34,620
35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144 2.300% 08/25/33		12/06/2021	BANK OF AMERICA		25,241,961	25,150,000	29,474
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A 3.050% 08/25/33		08/25/2021	Various		44,033,297	44,117,186	25,251
35564K-DX-4	FREDDIE MAC STACR SERIES 2021-DNA2 CLASS B1 144A 3.450% 08/25/33		06/01/2021	Various		17,419,575	17,380,000	3,459
35564K-EL-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS M2 144A 2.150% 10/25/33		06/08/2021	MORGAN STANLEY & CO. INC.		30,427,335	29,907,000	20,511
35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A 3.550% 10/25/33		11/29/2021	Various		30,377,717	29,771,385	30,650
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A 3.100% 01/25/34		11/22/2021	Various		32,273,819	32,123,039	33,131
35564K-LU-1	FREDDIE MAC STACR SERIES 2021-DNA6 CLASS B1 144A 3.450% 10/25/41		10/26/2021	BANK OF AMERICA		84,800,000	84,800,000	
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A 3.700% 11/25/41		11/15/2021	Various		27,502,500	27,500,000	514
35564R-BF-0	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS M3 144A 2.353% 02/25/49		08/10/2021	PERFORMANCE TRUST CAP		1,508,438	1,500,000	1,657
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A 4.261% 02/25/49		10/29/2021	Various		17,020,838	16,960,000	17,840
35564T-BD-1	STACR 2019-DNA3 B1 3.354% 07/25/49		03/03/2021	Various		14,282,421	14,095,000	27,387
35564W-AH-6	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS M2 144A 2.253% 11/25/48		05/12/2021	Various		16,892,027	17,007,503	18,216
35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A 2.603% 02/25/50		05/21/2021	Various		20,145,890	20,266,000	793
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A 4.050% 11/25/50		10/13/2021	Various		8,583,181	8,242,000	14,466
35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A 3.050% 12/25/50		10/18/2021	Various		26,799,789	26,800,000	32,042
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS SERIES B 3.000% 02/15/54		08/27/2021	BANK OF AMERICA		103,100,000	103,100,000	
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B 3.150% 03/01/51		08/24/2021	Various		7,633,504	7,475,000	
392397-DA-0	GTR WENATCHEE WA REGL EVENTS C 3.363% 09/01/42		09/24/2021	U.S. BANCORP LIBRA		8,877,229	8,775,000	
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B 2.952% 11/01/42		10/21/2021	SIEBERT BRANDFORD SHANK LLC		6,830,000	6,830,000	
419794-F4-9	HAWAII ST ARPTS SYS REVENUE SERIES B 3.484% 07/01/50		06/17/2021	MORGAN STANLEY & CO. INC.		5,168,850	5,000,000	82,261
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A 3.313% 03/01/51		10/15/2021	JP MORGAN SECURITIES		55,345,000	55,345,000	
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV 3.232% 12/01/50		11/03/2021	U.S. BANCORP LIBRA		2,758,644	2,700,000	37,330
544445-VV-8	LOS ANGELES CA DEPT OF ARPTS A SERIES E 2.811% 05/15/51		09/22/2021	JEFFERIES & CO. INC.		4,425,000	4,425,000	
546540-SL-0	LOUISIANA ST UNIV & AGRIC & ME 2.967% 07/01/43		12/02/2021	RAYMOND JAMES		20,000,000	20,000,000	
56042R-Z9-6	MAINE HLTH & HGR EDUCTNL FACS SERIES B 3.045% 07/01/43		12/01/2021	BANK OF AMERICA		7,200,000	7,200,000	
576000-D4-2	MASSACHUSETTS ST SCH BLDG AUTH SERIES A 2.860% 02/15/49		09/15/2021	JP MORGAN SECURITIES		172,845,000	172,845,000	
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B 2.942% 07/01/43		10/07/2021	U.S. BANCORP LIBRA		4,475,000	4,475,000	
59334N-FU-1	MIAMI DADE CNTY FL HLTH FACS A SERIES B 3.131% 08/01/42		10/27/2021	JP MORGAN SECURITIES		2,075,000	2,075,000	
59447T-ZD-8	MICHIGAN ST FIN AUTH REVENUE SERIES A 3.557% 06/15/45		07/07/2021	ROBERT W. BAIRD & COMPANY INC		5,439,819	5,215,000	12,367
61204K-NG-2	MONTANA ST FAC FIN AUTH REVENU SERIES B 3.253% 08/15/51		08/18/2021	Various		32,818,767	32,320,000	34,334
61204K-PP-0	MONTANA ST FAC FIN AUTH REVENU SERIES A 2.996% 08/15/51		11/03/2021	BANK OF AMERICA		31,000,000	31,000,000	
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B 3.384% 06/01/51		06/25/2021	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	
635400-AR-8	NATIONAL CITY CA PENSN OBLIG 3.423% 11/01/42		11/03/2021	FIRST SOUTHWEST COMPANY		5,500,000	5,500,000	
645790-NF-9	NEW JERSEY ST HLTH CARE FACS F SERIES A 3.511% 07/01/50		04/14/2021	WELLS FARGO		6,598,802	6,475,000	71,359
65000B-AU-2	SMRC LLC SERIES B 3.430% 07/01/51		05/19/2021	MORGAN STANLEY & CO. INC.		14,925,400	14,890,000	
65000B-GA-0	SMRC LLC 2.973% 07/01/44		10/29/2021	MORGAN STANLEY & CO. INC.		11,680,000	11,680,000	
65000B-HG-6	SMRC LLC SERIES A 2.973% 07/01/48		11/19/2021	BANK OF AMERICA		19,165,000	19,165,000	
665304-JJ-1	NTHRN KY UNIV GEN RECPTS SERIES A 3.427% 09/01/50		04/28/2021	Various		19,886,350	19,830,000	4,760
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH SERIES A 2.900% 07/01/42		11/12/2021	JP MORGAN SECURITIES		12,220,000	12,220,000	
717868-GW-7	PHILADELPHIA PA REDEV AUTH SERIES A 2.999% 09/01/35		11/08/2021	U.S. BANCORP LIBRA		5,397,458	5,340,000	6,228
717868-GX-5	PHILADELPHIA PA REDEV AUTH SERIES A 3.049% 09/01/36		11/08/2021	U.S. BANCORP LIBRA		2,790,802	2,760,000	3,273
717868-GY-3	PHILADELPHIA PA REDEV AUTH SERIES A 3.172% 09/01/41		10/22/2021	Various		5,521,960	5,520,000	
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE 3.139% 02/15/51		12/16/2021	RAMIREZ CO. INC.		23,950,000	23,950,000	
757696-BE-8	REDONDO BEACH CA CMNTY FING AU SERIES A 3.068% 05/01/49		07/02/2021	STIFEL NICOLAUS & COMPANY INC		17,570,000	17,570,000	
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B 3.185% 11/01/41		09/29/2021	LOOP CAPITAL MARKET L.L.C.		21,170,000	21,170,000	
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B 3.265% 11/01/45		09/29/2021	LOOP CAPITAL MARKET L.L.C.		14,815,000	14,815,000	
79467B-DY-8	SALES TAX SECURITIZATION CORP SERIES B 3.338% 01/01/48		12/09/2021	LOOP CAPITAL MARKET L.L.C.		68,735,000	68,735,000	
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES C 3.103% 07/01/43		11/18/2021	BANK OF AMERICA		57,365,000	57,365,000	
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY SERIES C 2.958% 05/01/51		07/14/2021	WELLS FARGO		991,730	1,000,000	6,163
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C 3.345% 05/01/51		05/19/2021	Various		58,104,770	57,995,000	19,861
801139-AP-1	SANTA ANA CA PENSN OBLIGS SERIES A 3.098% 08/01/44		10/25/2021	Various		76,452,053	76,435,000	27,135
80168A-DF-1	SANTA CLARA VLY CA WTR DIST WT SERIES B 2.967% 06/01/50		09/21/2021	U.S. BANCORP LIBRA		6,254,500	6,200,000	55,846
80182A-AR-0	SANTA CRUZ CNTY CA PENSN OBLIG 2.804% 06/01/41		10/25/2021	U.S. BANCORP LIBRA		11,270,975	11,500,000	32,246
812645-AM-1	SEATTLE WA LOCAL IMPT DIST 3.179% 11/01/43		10/20/2021	BANK OF AMERICA		2,750,000	2,750,000	
812645-AN-9	SEATTLE WA LOCAL IMPT DIST 3.279% 11/01/43		10/20/2021	BANK OF AMERICA		2,200,000	2,200,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
812645-AP-4	SEATTLE WA LOCAL IMPT DIST 3.379% 11/01/43		10/20/2021	BANK OF AMERICA		2,000,000	2,000,000	
812645-AQ-2	SEATTLE WA LOCAL IMPT DIST 3.429% 11/01/43		10/20/2021	BANK OF AMERICA		1,000,000	1,000,000	
836753-NN-9	SOUTH BROWARD FL HOSP DIST SERIES B 2.850% 05/01/52		11/09/2021	MORGAN STANLEY & CO. INC.		49,696,500	50,000,000	
88023@-AC-0	SMRC LLC A-2-SR-SEC 4.250% 11/30/50		05/11/2021	GUGGENHEIM SECURITIES		25,000,000	25,000,000	
88023@-AD-8	SMRC LLC B-2-SR-SEC 5.000% 11/30/50		05/11/2021	GUGGENHEIM SECURITIES		7,000,000	7,000,000	
88023@-AE-6	SMRC LLC A-3-SR-SEC 4.300% 11/30/50		09/30/2021	GUGGENHEIM SECURITIES		45,000,000	45,000,000	
88023@-AF-3	SMRC LLC B-3-SR-SEC 5.050% 11/30/50		09/30/2021	GUGGENHEIM SECURITIES		8,000,000	8,000,000	
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B 2.942% 09/01/48		10/06/2021	JP MORGAN SECURITIES		5,250,000	5,250,000	
91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES SERIES BI 3.146% 05/15/51		02/24/2021	JEFFERIES & CO. INC.		28,330,000	28,330,000	
91417N-BZ-7	UNIV OF COLORADO CO ENTERPRISE SERIES C-1 2.967% 06/01/49		10/21/2021	WELLS FARGO		20,000,000	20,000,000	
914440-SZ-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		01/03/2021	Taxable Exchange		8,589,727	7,715,000	38,814
914440-TF-9	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021 4.212% 11/01/38		04/27/2021	Tax Free Exchange		4,309,446	4,105,000	84,530
914440-TG-7	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021 4.212% 11/01/38		04/27/2021	Tax Free Exchange		9,180,538	8,745,000	180,077
92812V-U2-0	VIRGINIA ST HSG DEV AUTH SERIES A 3.026% 02/01/56		02/18/2021	WELLS FARGO		1,750,000	1,750,000	
929833-BZ-3	WACO TX EDUCTNL FIN CORP REVEN SERIES B 2.944% 03/01/50		10/22/2021	Various		20,719,854	20,600,000	195,809
967121-AR-5	WICHITA FALLS TX 4B SALES TAX 2.918% 09/01/41		09/10/2021	FIRST SOUTHWEST COMPANY		600,000	600,000	
967121-AS-3	WICHITA FALLS TX 4B SALES TAX 3.088% 09/01/51		09/10/2021	FIRST SOUTHWEST COMPANY		2,500,000	2,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						2,927,514,395	2,891,721,145	2,368,956
000000-00-0	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		08/10/2021	WAVECREST SECURITIES		4,310,596	4,268,197	
000000-00-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		08/31/2021	GUGGENHEIM SECURITIES		5,020,000	5,020,000	
000000-00-0	MAJOR LEAGUE BASEBALL FACILITY 3.390% 12/10/46		06/10/2021	BANK AMERICA LEASING & CAPITAL		4,800,000	4,800,000	
000000-00-0	ELLIS HOSPITAL GNMA 2.580% 01/01/52		11/12/2021	KEYBANC CAPITAL MARKETS		47,761,961	47,424,800	101,963
001055-BM-3	AFLAC INC 0.633% 04/15/31		04/09/2021	SMBC NIKKO SECURITIES AMERICA		8,212,428	8,212,428	
001055-BQ-4	AFLAC INC 1.264% 04/15/41		07/20/2021	Various		6,525,297	6,376,713	22,612
001055-BR-2	AFLAC INC 1.560% 04/14/51		04/09/2021	SMBC NIKKO SECURITIES AMERICA		89,424,216	89,424,216	
00108W-AN-0	AEP TEXAS INC 3.450% 05/15/51		05/04/2021	SCOTIA CAPITAL INC		11,291,252	11,325,000	
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		07/15/2021	DEUTSCHE BANK SECURITIES INCOR		21,840,000	21,840,000	
00206R-KJ-0	AT&T INC SERIES WI 3.500% 09/15/53		09/03/2021	Tax Free Exchange		16,546,148	16,685,000	272,522
00206R-LJ-9	AT&T INC 3.550% 09/15/55		09/03/2021	Tax Free Exchange		1,301,955	1,310,000	21,702
00206R-MM-1	AT&T INC 2.550% 12/01/33		09/03/2021	Tax Free Exchange		64,819,917	63,034,000	410,772
00206R-MN-9	AT&T INC 3.800% 12/01/57		09/03/2021	Tax Free Exchange		49,080,845	47,510,000	461,375
00230@-AA-8	AT&T INC. 4.003% 05/15/46		05/28/2021	DIRECT		35,185,797	34,837,423	
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		12/15/2021	Interest Capitalization		73,472	69,263	
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 0.000% 01/15/47		11/19/2021	GOLDMAN SACHS & COMPANY		8,274,726	8,275,000	
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		09/21/2021	BANK OF AMERICA		10,250,935	10,253,750	
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		11/01/2021	Interest Capitalization				
00507V-AP-4	ACTIVISION BLIZZARD 1.350% 09/15/30		10/28/2021	Various		15,791,740	17,000,000	47,625
00507V-AQ-2	ACTIVISION BLIZZARD 2.500% 09/15/50		10/08/2021	Various		17,505,650	20,000,000	38,194
008513-AC-7	AGREE LP 2.600% 06/15/33		07/22/2021	BARCLAYS BANK PLC		7,253,102	7,136,000	37,107
00914A-AQ-5	AIR LEASE CORP 2.100% 09/01/28		09/30/2021	Various		24,541,450	25,000,000	13,417
009158-BA-3	AIR PRODUCTS & CHEMICALS 2.800% 05/15/50		10/20/2021	GOLDMAN SACHS & COMPANY		10,025,100	10,000,000	122,111
015271-AV-1	ALEXANDRIA REAL ESTATE E 1.875% 02/01/33		10/14/2021	Various		14,070,900	15,000,000	73,177
015271-AW-9	ALEXANDRIA REAL ESTATE E 2.000% 05/18/32		09/17/2021	CITIGROUP GLOBAL MARKETS INC		14,752,900	15,000,000	94,722
01741R-AL-6	ALLEGHENY TECHNOLOGIES 4.875% 10/01/29		09/14/2021	BANK OF AMERICA		7,312,500	7,275,000	1,354
01741R-AM-4	ALLEGHENY TECHNOLOGIES 5.125% 10/01/31		09/16/2021	BANK OF AMERICA		6,713,750	6,620,000	4,271
01959L-AE-2	ALLINA HEALTH SYSTEM SERIES 2021 2.902% 11/15/51		11/04/2021	JP MORGAN SECURITIES		105,603,000	105,603,000	
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A 3.750% 01/30/31		11/01/2021	Various		18,264,281	18,725,000	118,182
02209S-BL-6	ALTRIA GROUP INC 2.450% 02/04/32		02/01/2021	CREDIT SUISSE SECURITIES US LL		19,829,158	19,850,000	
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		09/15/2021	Various		21,753,560	21,000,000	98,858
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 01/11/36		10/25/2021	DEUTSCHE BANK SECURITIES INCOR		17,650,000	17,650,000	
024747-AF-4	ABC SUPPLY CO INC SERIES 144A 4.000% 01/15/28		03/26/2021	WELLS FARGO		3,015,000	3,000,000	25,000
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 1.694% 10/25/34		11/04/2021	TRANSFER		498,871	491,153	68
02665W-DT-5	AMERICAN HONDA FINANCE SERIES MTN 1.800% 01/13/31		10/25/2021	BANK OF AMERICA		24,280,800	25,000,000	128,500
02666T-AC-1	AMERICAN HOMES 4 RENT 2.375% 07/15/31		10/08/2021	Various		20,706,303	20,990,000	95,889
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY SERIES 2021 3.121% 07/15/52		05/05/2021	MORGAN STANLEY & CO. INC.		34,605,490	34,500,000	
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		09/01/2021	Interest Capitalization		28,826	26,018	
03040W-AY-1	AMERICAN WATER CAPITAL C 2.300% 06/01/31		10/14/2021	GOLDMAN SACHS & COMPANY		5,056,550	5,000,000	49,194
03040W-AZ-8	AMERICAN WATER CAPITAL C 3.250% 06/01/51		05/10/2021	JP MORGAN SECURITIES		14,956,950	15,000,000	
03063#-AE-4	AMERICOLD REALTY TRUST SR-UNSEC 1.650% 01/07/33		12/01/2021	BANK OF AMERICA SECURITIES LLC		10,122,200	10,122,200	
03063F-AF-1	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-1 CLASS D 1.210% 12/18/26		03/02/2021	BNP PARIBAS		4,998,395	5,000,000	
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A 2.805% 03/11/31		11/22/2021	Various		49,503,956	49,332,000	91,316
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833% 03/11/51		09/08/2021	Various		29,051,600	28,000,000	190,585
031162-CY-4	AMGEN INC 2.770% 09/01/53		05/13/2021	Tax Free Exchange		19,249,747	20,000,000	116,956
031162-CZ-1	AMGEN INC 2.000% 01/15/32		09/22/2021	Various		25,750,780	26,000,000	25,000
031162-DA-5	AMGEN INC 2.800% 08/15/41		10/20/2021	Various		33,481,800	35,000,000	184,722

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032095-AL-5	AMPHENOL CORP 2.200% 09/15/31		10/18/2021	GOLDMAN SACHS & COMPANY		14,775,300	15,000,000	29,333
032654-AV-7	ANALOG DEVICES INC 2.100% 10/01/31		10/25/2021	Various		37,490,367	37,650,000	15,167
032654-AW-5	ANALOG DEVICES INC 2.800% 10/01/41		10/25/2021	Various		44,767,569	44,700,000	28,778
032654-AX-3	ANALOG DEVICES INC 2.950% 10/01/51		10/25/2021	Various		10,106,600	10,000,000	9,014
036752-AS-2	ANTHEM INC 3.600% 03/15/51		03/08/2021	JP MORGAN SECURITIES		10,586,325	10,625,000	
03740L-AA-0	AON CORP AON GLOBAL HOLD 2.050% 08/23/31		08/18/2021	CITIGROUP GLOBAL MARKETS INC		9,971,200	10,000,000	
03740L-AB-8	AON CORP AON GLOBAL HOLD 2.900% 08/23/51		09/30/2021	Various		19,619,600	20,000,000	33,028
03755#-AC-1	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27		09/30/2021	Interest Capitalization		585,167	585,167	
03843@-AG-8	AQUA OHIO-INC. 3.350% 05/15/51		04/15/2021	HUNTINGTON BANK		50,000,000	50,000,000	
03892@-B@-6	ARBOR REALTY TRUST-INC. SR-UNSEC 5.000% 04/30/26		05/06/2021	PIPER SANDLER COMPANIES		7,000,000	7,000,000	
03948@-AC-8	ARCHER DANIELS MIDLAND C 2.700% 09/15/51		10/19/2021	CITIGROUP GLOBAL MARKETS INC		9,852,000	10,000,000	30,750
03952@-AA-1	ARCHES BUYER INC SERIES 144A 4.250% 06/01/28		01/12/2021	BANK OF AMERICA		1,979,395	1,972,000	9,312
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A 3.250% 09/01/28		02/26/2021	CITIGROUP GLOBAL MARKETS INC		6,100,000	6,100,000	
03969Y-AB-4	ARDAGH METAL PACKAGING SERIES 144A 4.000% 09/01/29		02/26/2021	CITIGROUP GLOBAL MARKETS INC		4,425,000	4,425,000	
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A 2.430% 11/15/27		06/04/2021	GUGGENHEIM CAPITAL MARKETS LLC		12,499,718	12,500,000	
04316J-AA-7	ARTHUR J GALLAGHER & CO 2.400% 11/09/31		11/02/2021	BANK OF AMERICA		39,827,200	40,000,000	
04316J-AB-5	ARTHUR J GALLAGHER & CO 3.050% 03/09/52		11/02/2021	BANK OF AMERICA		9,896,600	10,000,000	
043436-AW-4	ASBURY AUTOMOTIVE GROUP SERIES 144A 4.625% 11/15/29		11/08/2021	BANK OF AMERICA		14,451,506	14,360,000	
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A 5.000% 02/15/32		11/15/2021	BANK OF AMERICA		15,702,231	15,530,000	
045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A 2.450% 08/12/31		11/24/2021	Various		24,398,600	25,000,000	144,278
04538#-AA-7	ASSAI ENERGY, LLC 3.750% 09/30/31		09/30/2021	JEFFERIES & CO. INC.		27,000,000	27,000,000	17,400
04621W-AD-2	ASSURED GUARANTY US HLDG 3.150% 06/15/31		10/21/2021	BARCLAYS BANK PLC		31,720,330	30,000,000	322,875
04621W-AE-0	ASSURED GUARANTY US HLDG 3.600% 09/15/51		09/24/2021	Various		55,149,650	53,600,000	85,100
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250% 05/28/31		05/25/2021	JP MORGAN SECURITIES		1,847,688	1,850,000	
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300% 03/15/31		03/03/2021	SCOTIA CAPITAL INC		3,048,353	3,050,000	
05073*-AA-9	AUDAX GROUP, LP 3.360% 10/26/31		10/26/2021	BANK OF AMERICA SECURITIES LLC		12,500,000	12,500,000	
05073*-AB-7	AUDAX GROUP, LP 3.510% 10/26/33		10/26/2021	BANK OF AMERICA SECURITIES LLC		12,500,000	12,500,000	
053332-BA-9	AUTOZONE INC 1.650% 01/15/31		10/18/2021	MORGAN STANLEY & CO. INC.		9,434,500	10,000,000	43,542
053484-AB-7	AVALONBAY COMMUNITIES 2.050% 01/15/32		09/08/2021	JP MORGAN SECURITIES		19,177,152	19,200,000	
05352T-AB-5	AVANTOR FUNDING INC SERIES 144A 3.875% 11/01/29		10/19/2021	CITIGROUP GLOBAL MARKETS INC		34,020,000	34,020,000	
05377R-EJ-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS B 144A 1.630% 08/20/27		08/12/2021	Various		8,199,113	8,200,000	2,590
05377R-ER-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-2A CLASS A 144A 1.660% 02/20/28		11/09/2021	BANK OF AMERICA		24,998,498	25,000,000	
05379B-E*-4	AVISTA CORP SR-SEC 2.900% 10/01/51		12/01/2021	JP MORGAN SECURITIES		36,000,000	36,000,000	
05565E-BX-2	BMW US CAPITAL LLC SERIES 144A 1.950% 08/12/31		10/12/2021	BANK OF AMERICA		19,454,400	20,000,000	67,167
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A 2.618% 01/15/44		12/17/2021	WELLS FARGO		2,574,885	2,500,000	5,091
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A 2.775% 01/15/44		12/17/2021	WELLS FARGO		7,299,778	7,500,000	16,190
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		01/14/2021	MESIROW FINANCIAL		36,363,636	37,090,909	
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		09/15/2021	Interest Capitalization		9,382	9,382	
05682*-AD-6	BAIN CAPITAL, LP SR-UNSEC 3.410% 04/15/41		02/09/2021	GOLDMAN SACHS CAPITAL MARKETS		120,000,000	120,000,000	
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 2.787% 05/25/35		11/04/2021	TRANSFER		880,259	934,401	217
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4 2.036% 02/15/54		01/28/2021	WELLS FARGO		57,675,744	56,000,000	31,671
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS 2.211% 02/15/54		01/28/2021	WELLS FARGO		8,754,609	8,500,000	5,220
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B 2.383% 02/15/54		01/28/2021	WELLS FARGO		2,574,850	2,500,000	1,655
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B 3.540% 08/15/50		04/14/2021	MORGAN STANLEY & CO. INC.		4,840,574	4,673,000	28,030
071813-CM-9	BAXTER INTERNATIONAL INC SERIES 144A 2.272% 12/01/28		11/16/2021	JP MORGAN SECURITIES		33,650,000	33,650,000	
071813-CQ-0	BAXTER INTERNATIONAL INC SERIES 144A 2.539% 02/01/32		11/16/2021	JP MORGAN SECURITIES		28,748,850	28,750,000	
075887-CL-1	BECTON DICKINSON AND CO 1.957% 02/11/31		10/20/2021	JP MORGAN SECURITIES		26,785,737	27,782,000	107,228
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5 2.070% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		101,448,716	98,500,000	96,284
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		03/16/2021	Various		10,608,529	10,375,000	11,141
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B 2.095% 02/15/54		03/02/2021	Various		10,448,047	10,500,000	8,758
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C 2.563% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		3,749,845	3,750,000	4,539
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.584% 03/15/54		03/04/2021	JP MORGAN SECURITIES		42,538,942	41,300,000	68,190
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.780% 03/15/54		03/04/2021	JP MORGAN SECURITIES		28,839,756	28,000,000	49,724
08163E-BD-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B26 CLASS A5 2.613% 06/15/54		05/13/2021	DEUTSCHE BANK SECURITIES INCOR		34,298,037	33,300,000	62,843
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5 2.390% 07/15/54		06/18/2021	CITIGROUP GLOBAL MARKETS INC		51,496,535	50,000,000	92,944
08163J-AE-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS A5 2.388% 09/15/54		09/17/2021	GOLDMAN SACHS & COMPANY		41,199,920	40,000,000	76,943
084423-AV-4	BERKLEY WR CORPORATION 3.550% 03/30/52		10/21/2021	GOLDMAN SACHS & COMPANY		5,270,800	5,000,000	12,326
084423-AW-2	BERKLEY WR CORPORATION 3.150% 09/30/61		09/17/2021	Various		27,866,367	27,900,000	5,023
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI 3.700% 07/15/30		03/03/2021	Tax Free Exchange		12,149,990	12,150,000	59,940
084659-AX-9	BERKSHIRE HATHAWAY ENERG SERIES WI 4.250% 10/15/50		03/03/2021	Tax Free Exchange		6,962,598	7,000,000	114,042
084670-CW-6	BERKSHIRE HATHAWAY INC 0.437% 04/15/31		04/08/2021	MIZUHO SECURITIES USA INC.		9,151,643	9,151,643	
084670-CZ-9	BERKSHIRE HATHAWAY INC 0.969% 04/15/41		04/08/2021	MIZUHO SECURITIES USA INC.		9,151,643	9,151,643	
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L 3.080% 07/01/51		11/02/2021	GOLDMAN SACHS & COMPANY		47,395,000	47,395,000	
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		04/23/2021	CREDIT SUISSE SECURITIES US LL		7,991,510	7,991,784	
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A 1.670% 10/17/34		09/10/2021	CREDIT SUISSE SECURITIES US LL		6,499,236	6,500,000	

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09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A 4.000% 05/17/51		05/12/2021	JP MORGAN SECURITIES		10,814,870	11,000,000	
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		06/22/2021	BANK OF AMERICA		9,739,320	9,739,583	
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		06/22/2021	BANK OF AMERICA		7,343,673	7,343,750	
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A 4.000% 07/01/29		10/18/2021	BANK OF AMERICA		6,943,750	6,850,000	68,333
10112R-BE-3	BOSTON PROPERTIES INC 2.550% 04/01/32		08/23/2021	WELLS FARGO		20,384,400	20,000,000	192,667
10112R-BF-0	BOSTON PROPERTIES LP 2.450% 10/01/33		09/15/2021	BANK OF AMERICA		14,993,850	15,000,000	
101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30		04/19/2021	WELLS FARGO		7,140,630	7,000,000	72,139
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		10/26/2021	Various		25,035,098	24,997,601	34,636
11120V-AJ-2	BRIXMOR OPERATING PART 4.050% 07/01/30		06/22/2021	WELLS FARGO		3,342,960	3,000,000	58,388
11120V-AK-9	BRIXMOR OPERATING PART 2.250% 04/01/28		10/26/2021	Various		12,632,994	12,630,000	17,010
11120V-AL-7	BRIXMOR OPERATING PART 2.500% 08/16/31		09/29/2021	Various		20,780,488	20,850,000	34,375
11135F-BP-5	BROADCOM INC SERIES 144A 3.137% 11/15/35		09/24/2021	Taxable Exchange		1,354,512	1,361,000	
11135F-BQ-3	BROADCOM INC SERIES 144A 3.187% 11/15/36		09/24/2021	Taxable Exchange		431,007	433,000	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A 2.771% 11/10/46		10/22/2021	DEUTSCHE BANK SECURITIES INCOR		4,915,389	5,000,000	3,079
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL		21,562,443	21,571,939	
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL		12,647,542	12,655,018	
125523-CM-0	CIGNA CORP NEW GLBL NT 2.375% 03/15/31		03/01/2021	CITIGROUP GLOBAL MARKETS INC		6,941,938	6,950,000	
125523-CQ-1	CIGNA CORP NEW GLBL NT 3.400% 03/15/51		03/01/2021	JP MORGAN SECURITIES		13,824,662	13,900,000	
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/17/2021	MITSUBISHI UFJ SECURITIES USA		11,185,737	11,185,948	
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		12/01/2021	Interest Capitalization		(1,113,759)	(1,113,759)	
126010-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		07/10/2021	Interest Capitalization		1,055,750	1,055,750	
126098-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58		11/10/2021	Interest Capitalization		237,527	237,527	
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		09/28/2021	JP MORGAN SECURITIES		18,065,318	18,450,000	47,278
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A 3.875% 06/30/28		06/03/2021	KEYBANC CAPITAL MARKETS		5,615,000	5,615,000	
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A 2.865% 11/13/39		02/04/2021	Various		22,662,452	20,895,000	11,640
126650-DR-8	CVS HEALTH CORP 2.125% 09/15/31		08/09/2021	BARCLAYS BANK PLC		19,873,800	20,000,000	
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		06/01/2021	Interest Capitalization		12,145	12,145	
126671-3X-2	CWL 2004-2 3A3 FLT STEP 0.803% 07/25/34		04/26/2021	Interest Capitalization				
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 2.825% 05/20/35		11/04/2021	TRANSFER		1,771,846	1,697,304	402
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		03/01/2021	Interest Capitalization		178	178	
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		12/01/2021	Interest Capitalization		5,226	5,226	
127097-AB-9	COTERRA ENERGY INC SERIES 144A 4.375% 06/01/24		09/21/2021	Tax Free Exchange		15,000,000	15,000,000	229,688
127097-AE-3	COTERRA ENERGY INC SERIES 144A 3.900% 05/15/27		09/21/2021	Tax Free Exchange		7,538,722	7,550,000	116,144
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52		12/10/2021	Interest Capitalization		217,475	217,475	
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		02/16/2021	AXIOM CAPITAL		1,320,929	1,320,929	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2021	BOSTONIA GLOBAL SECURTIIES LLC		3,091,972	3,091,972	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		10/15/2021	Interest Capitalization		359,051	359,051	
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		12/10/2021	Interest Capitalization		86,229	86,229	
12737#-AB-7	CSFV CORE II, LLC 2.920% 04/01/33		04/01/2021	U.S. BANK		50,000,000	50,000,000	
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		12/01/2021	NEWMARK REALTY CAPITAL		26,128,844	26,128,844	
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/20/30		04/29/2021	CGA CAPITAL		14,707,256	14,707,256	
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		06/08/2021	MESIROW FINANCIAL		18,138,180	18,138,180	
12743*-AB-3	CGA CAP CR LEASE-BKD PT TR SER 3.606% 04/10/46		06/08/2021	MESIROW FINANCIAL		105,000,000	105,000,000	
12744#-AA-0	INDUSTRIAL METALS MANUFACTURIN SR-UNSEC 4.600% 07/28/51		08/02/2021	INDUSTRIAL BANK OF JAPAN		7,500,000	7,500,000	
12744#-AC-6	HAWTHORNE WORLD VILLA PARK LP A-SR-UNSEC 4.600% 09/01/51		09/30/2021	HAWTHORN		15,875,000	15,875,000	
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.150% 05/25/27		08/10/2021	WAVECREST SECURITIES		5,861,360	5,819,521	
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		08/10/2021	WAVECREST SECURITIES		5,113,612	4,969,724	
12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE 3.970% 01/15/55		12/08/2021	CTL CAPITAL LLC		25,000,000	25,000,000	
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER 3.349% 03/10/48		12/29/2021	CGA CAPITAL		38,920,000	38,920,000	
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A 3.931% 11/20/51		10/29/2021	BARCLAYS BANK PLC		8,700,000	8,700,000	
130789-#B-6	CALIFORNIA WATER SERVICE CO SR-SEC 3.020% 05/11/61		05/11/2021	U.S. BANK		22,000,000	22,000,000	
133131-AZ-5	CAMDEN PROPERTY TRUST 2.800% 05/15/30		04/23/2021	BANK OF AMERICA		4,420,866	4,253,000	53,588
134429-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30		04/09/2021	BNP PARIBAS		5,985,420	6,000,000	66,896
14040H-CG-8	CAPITAL ONE FINANCIAL CO 2.359% 07/29/32		07/28/2021	Various		26,372,800	26,375,000	328
140758-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		12/01/2021	Interest Capitalization		(909,443)	(909,443)	
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021 3.147% 07/01/51		10/20/2021	GOLDMAN SACHS & COMPANY		34,120,000	34,120,000	
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI 2.700% 02/15/31		09/22/2021	Various		21,087,882	20,550,000	70,084
14448C-AQ-7	CARRIER GLOBAL CORP SERIES WI 2.722% 02/15/30		10/08/2021	MITSUBISHI UFJ SECURITIES USA		10,248,100	10,000,000	43,854
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI 3.377% 04/05/40		09/30/2021	Various		20,761,238	20,000,000	200,744
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A 0.000% 05/10/28		06/16/2021	WELLS FARGO		1,229,100	2,500	
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020 3.368% 07/01/50		05/24/2021	Various		56,999,069	57,819,000	729,954
15102#-AA-9	CELERION HLDGS-INC. SR-UNSEC 10.750% 05/02/24		05/28/2021	DILLON READ & CO. INC.		8,080,000	8,500,000	
15135B-AW-1	CENTENE CORP 3.000% 10/15/30		10/26/2021	JP MORGAN SECURITIES		9,639,375	9,500,000	8,375
15135B-AY-7	CENTENE CORP 2.450% 07/15/28		06/24/2021	JP MORGAN SECURITIES		13,130,000	13,130,000	
15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF 3.350% 04/01/51		11/01/2021	Various		26,388,567	25,225,000	24,008

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15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		09/13/2021	MESIROW FINANCIAL		21,607,356	20,998,403	76,359
153609-J*-4	CENTRAL HUDSON U-SR-UNSEC 3.290% 03/16/51		03/16/2021	JP MORGAN SECURITIES		13,000,000	13,000,000	
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		07/09/2021	TRANSFER		2,949,558	2,875,391	3,297
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.924% 11/25/34		07/09/2021	TRANSFER		1,245,606	1,185,023	1,541
166756-AP-1	CHEVRON USA INC 3.900% 11/15/24		12/01/2021	Taxable Exchange		7,333,512	6,575,000	36,327
17136M-AA-0	CHURCH & DWIGHT CO INC 2.300% 12/15/31		12/02/2021	Various		20,040,300	20,000,000	
172967-MY-4	CITIGROUP INC 2.561% 05/01/32		10/26/2021	WELLS FARGO		10,048,800	10,000,000	123,782
172967-NE-7	CITIGROUP INC 2.520% 11/03/32		10/27/2021	CITIGROUP GLOBAL MARKETS INC		6,500,000	6,500,000	
172967-NF-4	CITIGROUP INC 2.904% 11/03/42		10/27/2021	CITIGROUP GLOBAL MARKETS INC		35,000,000	35,000,000	
17328B-AF-1	CITIGROUP MORTGAGE LOAN TRUST SERIES 2019-IMC1 CLASS B2 144A 5.410% 07/25/49		02/03/2021	CITIGROUP GLOBAL MARKETS INC		2,164,313	2,100,000	1,262
174610-AS-4	CITIZENS FINANCIAL GROUP 2.500% 02/06/30		10/08/2021	BANK OF AMERICA		10,111,100	10,000,000	46,528
174610-AT-2	CITIZENS FINANCIAL GROUP 3.250% 04/30/30		09/30/2021	CITIGROUP GLOBAL MARKETS INC		35,388,210	33,000,000	458,792
174610-AW-5	CITIZENS FINANCIAL GROUP SERIES WI 2.638% 09/30/32		10/08/2021	Various		15,020,884	15,000,000	10,992
178693-A*-8	CITY TOWER PROPERTIES LLC 4.385% 07/15/56		07/20/2021	MESIROW FINANCIAL		25,500,000	25,000,000	
18064P-AC-3	CALRIV SCI HLD CORP SERIES 144A 3.875% 07/01/28		08/13/2021	Tax Free Exchange		2,922,000	2,922,000	17,299
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A 3.750% 02/15/31		08/18/2021	MORGAN STANLEY & CO. INC.		12,190,750	12,100,000	4,740
18539U-AE-5	CLEARWAY ENERGY OP LLC SERIES 144A 3.750% 01/15/32		09/24/2021	JP MORGAN SECURITIES		5,105,000	5,105,000	
189054-AX-7	CLOROX COMPANY 1.800% 05/15/30		10/25/2021	JP MORGAN SECURITIES		9,689,000	10,000,000	81,000
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		03/31/2021	TGPI HIGH YIELD		35,209	56,789	2,839
191216-DE-7	COCA COLA CO THE 1.375% 03/15/31		10/26/2021	GOLDMAN SACHS & COMPANY		4,708,750	5,000,000	8,212
191216-DQ-0	COCA COLA CO THE 2.875% 05/05/41		10/12/2021	BARCLAYS BANK PLC		15,311,700	15,000,000	190,469
19521U-AA-1	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS A2 144A 3.300% 12/26/51		12/14/2021	DEUTSCHE BANK SECURITIES INCOR		14,749,184	14,750,000	
20030N-DR-9	COMCAST CORP SERIES 144A 2.887% 11/01/51		08/13/2021	Taxable Exchange		7,383,495	7,402,000	
202708-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		07/02/2021	NEWMARK REALTY CAPITAL		16,602,014	16,602,014	
202795-JU-5	COMMONWEALTH EDISON CO SERIES 131 2.750% 09/01/51		10/13/2021	Various		9,665,480	10,000,000	48,125
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A 3.099% 05/01/50		07/14/2021	Various		16,653,170	16,984,000	178,950
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		11/04/2021	TRANSFER		707,888	705,382	2,910
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		11/01/2021	Interest Capitalization		18,204	18,204	
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		09/01/2021	Interest Capitalization		1	1	
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		11/01/2021	Interest Capitalization		53,283	53,283	
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		11/01/2021	Interest Capitalization		102,093	102,093	
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A 5.250% 04/15/29		03/03/2021	BANK OF AMERICA		4,448,000	4,448,000	
20451R-AC-6	COMPASS GROUP DIVERSIFIE SERIES 144A 5.000% 01/15/32		11/15/2021	BANK OF AMERICA		6,000,000	6,000,000	
21036P-BH-0	CONSTELLATION BRANDS INC 2.250% 08/01/31		10/26/2021	Various		52,852,631	53,300,000	97,075
210518-DF-0	CONSUMERS ENERGY CO 3.100% 08/15/50		10/25/2021	FIFTH THIRD SECURITIES INC		10,399,800	10,000,000	62,000
210518-DN-3	CONSUMERS ENERGY CO 2.650% 08/15/52		10/07/2021	BARCLAYS BANK PLC		9,488,500	10,000,000	44,167
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		11/15/2021	MESIROW FINANCIAL		20,398,512	19,998,541	
224044-CN-5	COX COMMUNICATIONS INC SERIES 144A 2.600% 06/15/31		10/18/2021	JP MORGAN SECURITIES		10,069,900	10,000,000	99,667
225638-AA-3	CRESCENDO ROYALTY FUNDING LP SERIES 2021-1 CLASS A 144A 0.000% 12/20/51		12/14/2021	GUGGENHEIM CAPITAL MARKETS LLC		9,999,641	10,000,000	
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		55,349,670	55,349,670	
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		52,493,152	52,493,152	
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		03/26/2021	DIRECT		5,971,429	5,971,429	
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		64,743,627	64,743,627	
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		11,180,845	11,180,845	
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		512,372	512,372	
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3.000% 02/15/29		01/12/2021	JP MORGAN SECURITIES		7,450,000	7,450,000	
22966R-AF-3	CUBESMART LP 3.000% 02/15/30		03/22/2021	BARCLAYS BANK PLC		7,956,312	7,800,000	25,350
22966R-AG-1	CUBESMART LP 2.000% 02/15/31		04/28/2021	SUMRIDGE PARTNERS LLC		3,413,664	3,600,000	15,000
22966R-AH-9	CUBESMART LP 2.250% 12/15/28		11/23/2021	WELLS FARGO		18,923,729	19,025,000	
22966R-AJ-5	CUBESMART LP 2.500% 02/15/32		11/18/2021	WELLS FARGO		9,227,367	9,300,000	
232806-A#-6	CYPRESS SEMICONDUCTOR CORP 3.100% 06/16/31		06/16/2021	MIHUZO		11,000,000	11,000,000	
232806-B*-9	CYPRESS SEMICONDUCTOR CORP 3.270% 06/16/33		06/16/2021	MIHUZO		16,000,000	16,000,000	
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		10/13/2021	GUGGENHEIM SECURITIES		12,500,000	12,500,000	
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		10/15/2021	BARCLAYS BANK PLC		26,700,000	26,700,000	
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A 3.228% 05/10/41		05/12/2021	Various		11,970,005	11,600,000	18,902
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A 3.530% 05/10/41		04/13/2021	BANK OF AMERICA		10,299,220	10,000,000	18,631
23357*-AS-0	DTE GAS COMPANY 2.850% 12/01/51		11/16/2021	KEYBANC CAPITAL MARKETS		16,000,000	16,000,000	
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		12/10/2021	Interest Capitalization		8,885,409	8,885,409	
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A 2.450% 03/02/31		02/25/2021	BANK OF AMERICA		24,991,250	25,000,000	
233853-AG-5	DAIMLER TRUCKS FINAN NA SERIES 144A 2.375% 12/14/28		12/02/2021	JP MORGAN SECURITIES		19,938,600	20,000,000	
233853-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A 2.500% 12/14/31		12/02/2021	JP MORGAN SECURITIES		23,823,360	24,000,000	
235825-AH-9	DANA INC 4.250% 09/01/30		04/29/2021	CITIGROUP GLOBAL MARKETS INC		1,600,000	1,600,000	
235825-AJ-5	DANA INC 4.500% 02/15/32		11/15/2021	CITIGROUP GLOBAL MARKETS INC		17,650,000	17,650,000	
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30		02/09/2021	SUNTRUST CAPITAL MARKETS		10,475,000	10,000,000	89,931
23918K-AT-5	DAVITA INC SERIES 144A 3.750% 02/15/31		09/17/2021	Various		14,781,250	15,000,000	127,083

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24422E-VS-5	JOHN DEERE CAPITAL CORP SERIES MTN 2.000% 06/17/31		10/21/2021	BNP PARIBAS		19,781,000	20,000,000	142,222
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		12/20/2021	Interest Capitalization		3,141,877	3,141,877	
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		03/01/2021	Interest Capitalization				
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL		8,405,833	8,406,159	
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL		1,751,011	1,751,283	
25470X-BE-4	DISH DBS CORP SERIES 144A 5.250% 12/01/26		11/10/2021	DEUTSCHE BANK SECURITIES INCOR		7,415,000	7,415,000	
25470X-BF-1	DISH DBS CORP SERIES 144A 5.750% 12/01/28		11/10/2021	DEUTSCHE BANK SECURITIES INCOR		6,840,000	6,840,000	
25731V-AA-2	DOMINION ENERGY SOUTH SERIES A 2.300% 12/01/31		11/18/2021	U.S. BANCORP INVESTMENTS INC		8,869,498	8,875,000	
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL MARKETS LLC		29,850,000	29,850,000	
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/20/2021	DIRECT		12,500,000	12,500,000	
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/20/2021	DIRECT		25,000,000	25,000,000	
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		12/20/2021	DIRECT		19,200,000	19,200,000	
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		12/20/2021	DIRECT		7,900,000	7,900,000	
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC 3.650% 02/22/41		02/22/2021	GOLDMAN SACHS CAPITAL MARKETS		26,250,000	26,250,000	
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC 3.650% 02/22/41		02/22/2021	GOLDMAN SACHS CAPITAL MARKETS		48,750,000	48,750,000	
263534-CP-2	E I DU PONT DE NEMOURS 2.300% 07/15/30		10/21/2021	CITIGROUP GLOBAL MARKETS INC		15,094,500	15,000,000	95,833
264414-AX-1	DUKE REALTY CORP 2.250% 01/15/32		11/01/2021	JP MORGAN SECURITIES		18,998,722	19,225,000	
26441Y-BC-0	DUKE REALTY LP 2.875% 11/15/29		04/29/2021	JP MORGAN SECURITIES		10,366,500	10,000,000	134,167
26441Y-BE-6	DUKE REALTY LP 1.750% 07/01/30		10/14/2021	Various		6,783,100	7,000,000	21,340
26441Y-BF-3	DUKE REALTY LP 1.750% 02/01/31		08/31/2021	WELLS FARGO		9,715,800	10,000,000	15,069
26444B-AC-8	DUKE ENERGY PROGRESS NC SERIES A-3 2.799% 07/01/41		11/17/2021	RBC DAIN RAUSCHER INC.		19,999,524	20,000,000	
26884A-BM-4	ERP OPERATING LP 2.500% 02/15/30		05/03/2021	Various		9,376,619	9,203,000	43,198
26884A-BN-2	ERP OPERATING LP 1.850% 08/01/31		09/17/2021	Various		19,969,108	20,400,000	24,502
276480-AE-0	EASTERN GAS TRAN SERIES 144A 4.800% 11/01/43		06/24/2021	Taxable Exchange		13,401,910	11,350,000	107,447
276480-AJ-9	EASTERN GAS TRAN SERIES 144A 3.600% 12/15/24		06/24/2021	Taxable Exchange		5,170,327	4,783,000	7,175
278865-BJ-8	ECOLAB INC SERIES WI 2.750% 08/18/55		12/09/2021	Tax Free Exchange		19,658,872	20,000,000	169,583
28258#-AC-0	SOLAR INVESTCO 4.680% 11/30/35		08/31/2021	Tax Free Exchange		5,343,315	4,973,496	58,190
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		10/13/2021	BANK OF AMERICA		13,858,805	13,861,828	
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		11/04/2021	WELLS FARGO		17,663,750	18,000,000	73,625
291011-BN-3	EMERSON ELECTRIC CO 1.950% 10/15/30		10/14/2021	JEFFERIES & CO. INC.		24,812,000	25,000,000	4,063
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A 1.776% 03/17/31		04/21/2021	MORGAN STANLEY & CO. INC.		9,470,000	10,000,000	17,760
29364G-AP-8	ENTERGY CORP 2.400% 06/15/31		03/02/2021	CITIGROUP GLOBAL MARKETS INC		3,101,125	3,125,000	
29365T-AJ-3	ENTERGY TEXAS INC 3.550% 09/30/49		01/14/2021	BARCLAYS BANK PLC		5,566,350	5,000,000	53,743
29366M-AB-4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		10/21/2021	Various		18,687,900	20,000,000	186,236
29366M-AC-2	ENTERGY ARKANSAS LLC 3.350% 06/15/52		03/24/2021	U.S. BANCORP INVESTMENTS INC		11,180,025	11,250,000	
29366W-AB-2	ENTERGY MISSISSIPPI LLC 3.500% 06/01/51		03/09/2021	MIZUHO SECURITIES USA INC.		9,656,159	9,525,000	93,530
29366W-AC-0	ENTERGY MISSISSIPPI INC 2.550% 12/01/33		11/10/2021	SCOTIA CAPITAL INC		9,974,200	10,000,000	
294429-AT-2	EQUIFAX INC 2.350% 09/15/31		09/29/2021	Various		49,888,550	50,000,000	36,229
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		10/26/2021	Various		25,356,310	26,000,000	150,918
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.060% 07/25/34		07/01/2021	Interest Capitalization		12,282	12,519	
29670G-AD-4	ESSENTIAL UTLITIES INC 2.704% 04/15/30		06/02/2021	CREDIT SUISSE SECURITIES US LL		10,253,400	10,000,000	36,804
29670G-AF-9	ESSENTIAL UTILITIES INC 2.400% 05/01/31		10/25/2021	Various		28,213,278	28,235,000	113,847
29717P-AZ-0	ESSEX PORTFOLIO LP 2.550% 06/15/31		05/17/2021	WELLS FARGO		14,905,050	15,000,000	
299808-AJ-4	EVEREST REINSURANCE HLDG 3.125% 10/15/52		09/29/2021	WELLS FARGO		96,112,268	98,200,000	
30036F-AA-9	EVERGY KANSAS CENTRAL 3.450% 04/15/50		10/13/2021	JEFFERIES & CO. INC.		3,221,340	3,000,000	
30225V-AF-4	EXTRA SPACE STORAGE LP 2.550% 06/01/31		05/13/2021	Various		16,105,394	16,150,000	1,275
30296@-AB-4	FINELINE 9.224% 08/19/28		02/23/2021	WELLS FARGO		16,802,941	17,058,824	
303250-AF-1	FAIR ISAAC CORP SERIES 144A 4.000% 06/15/28		12/14/2021	MORGAN STANLEY & CO. INC.		2,877,788	2,885,000	641
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		09/20/2021	MESIROW FINANCIAL		22,032,000	21,600,000	
31428X-CD-6	FEDEX CORP 2.400% 05/15/31		04/20/2021	WELLS FARGO		19,934,200	20,000,000	
31428X-CE-4	FEDEX CORP 3.250% 05/15/41		04/20/2021	WELLS FARGO		9,960,400	10,000,000	
315289-AC-2	FERRELLGAS ESCROW LLC FG SERIES 144A 5.875% 04/01/29		03/16/2021	JP MORGAN SECURITIES		22,178,000	22,178,000	
31573T-AE-8	ELLINGTON FINANCIAL MORTGAGE SERIES 2019-2 CLASS B1 144A 4.071% 11/25/59		05/17/2021	NOMURA SECURITIES INTL INC.		269,886	265,000	539
31574X-AE-8	ELLINGTON FINANCIAL MORTGAGE T SERIES 2021-1 CLASS B1 144A 3.137% 02/25/66		04/28/2021	BARCLAYS BANK PLC		4,003,125	4,000,000	10,108
31620M-BT-2	FIDELITY NATL INFO SERV 2.250% 03/01/31		11/03/2021	Various		31,077,370	31,475,000	83,938
31620M-BU-9	FIDELITY NATL INFO SERV 3.100% 03/01/41		10/12/2021	Various		21,570,371	21,575,000	37,028
31620R-AK-1	FIDELITY NATL FINANCIAL 2.450% 03/15/31		10/20/2021	Various		22,028,570	22,000,000	27,631
31620R-AL-9	FIDELITY NATL FINANCIAL 3.200% 09/17/51		09/30/2021	Various		49,237,980	49,600,000	9,333
337120-AA-7	FRST STU BID FRST TRANS SERIES 144A 4.000% 07/31/29		07/13/2021	MORGAN STANLEY & CO. INC.		11,180,000	11,180,000	
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A 3.250% 11/27/51		11/23/2021	GUGGENHEIM CAPITAL MARKETS LLC		30,627,430	30,850,000	
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC 4.700% 05/01/28		07/15/2021	MIHUZO		45,000,000	45,000,000	
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38		07/15/2021	MIHUZO		70,000,000	70,000,000	
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A 3.875% 04/30/47		03/16/2021	Tax Free Exchange		4,297,500	4,297,500	
34500#-AA-8	NATIONAL FOOTBALL TRUST XIII 2021-XIII-SR-UNSEC 3.130% 10/05/36		04/27/2021	BANK OF AMERICA SECURITIES LLC		30,000,000	30,000,000	
34500*-AC-8	NATIONAL FOOTBALL TRUST XII 3.010% 10/05/35		01/28/2021	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000	

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34500@-AC-6	FOOTBALL CLUB TERM NTS 2021-XI SR-UNSEC 0.000% 10/05/41		12/07/2021	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000	
345285-AA-8	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS A 144A 1.530% 05/15/34		11/02/2021	JP MORGAN SECURITIES		17,494,027	17,500,000	
345285-AB-6	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS B 144A 1.910% 05/15/34		11/02/2021	JP MORGAN SECURITIES		11,247,658	11,250,000	
345340-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A 1.610% 10/17/33		04/07/2021	BANK OF AMERICA		6,480,341	6,483,000	
345370-DA-5	FORD MOTOR COMPANY 3.250% 02/12/32		11/08/2021	MORGAN STANLEY & CO. INC.		3,510,000	3,510,000	
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/19/2021	GOLDMAN SACHS & COMPANY		15,163,645	15,243,004	
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		11/17/2021	GOLDMAN SACHS & COMPANY		25,499,368	25,500,000	
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		11/15/2021	NEWMARK REALTY CAPITAL		48,971,484	48,971,484	
35805B-AB-4	FRESENIUS MED CARE III SERIES 144A 2.375% 02/16/31		10/12/2021	JP MORGAN SECURITIES		14,479,050	15,000,000	57,396
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A 3.000% 12/01/31		08/05/2021	Various		46,872,122	46,090,000	133,191
361448-BG-7	GATX CORP 1.900% 06/01/31		02/10/2021	WELLS FARGO		11,281,066	11,485,000	5,033
361448-BH-5	GATX CORP 3.100% 06/01/51		08/02/2021	CITIGROUP GLOBAL MARKETS INC		9,761,500	10,000,000	58,556
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		11/01/2021	Interest Capitalization		38,020	34,066	
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		09/30/2021	Interest Capitalization		8,127,885	8,127,885	
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		12/01/2021	WATERWAY CAPITAL		25,410,640	25,410,640	37,509
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		12/01/2021	WATERWAY CAPITAL		18,456,082	18,456,082	
36202*-AA-8	GE PROLEC TRANSFORMERS, INC. SR-UNSEC 4.500% 10/15/33		09/29/2021	PRUDENTIAL SECURITIES		37,500,000	37,500,000	
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		12/01/2021	Interest Capitalization		(1,002,195)	(1,002,195)	
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/01/2021	Interest Capitalization		(18,827)	(18,827)	
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		12/01/2021	Interest Capitalization		(124,389)	(124,389)	
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		12/01/2021	Interest Capitalization		(47,785)	(47,785)	
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		12/01/2021	Interest Capitalization		(11,662)	(11,662)	
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		12/01/2021	Interest Capitalization		(2,212)	(2,212)	
363576-AB-5	ARTHUR J GALLAGHER & CO 3.500% 05/20/51		10/12/2021	Various		51,863,260	49,772,000	271,500
366651-AG-2	GARTNER INC SERIES 144A 3.625% 06/15/29		06/15/2021	JP MORGAN SECURITIES		5,260,000	5,260,000	
369550-BP-2	GENERAL DYNAMICS CORP 2.250% 06/01/31		05/03/2021	WELLS FARGO		9,091,810	9,100,000	
369550-BQ-0	GENERAL DYNAMICS CORP 2.850% 06/01/41		10/20/2021	WELLS FARGO		15,309,900	15,000,000	191,583
370334-CL-6	GENERAL MILLS INC 2.875% 04/15/30		09/30/2021	CITIGROUP GLOBAL MARKETS INC		15,173,020	14,427,000	194,714
370334-CQ-5	GENERAL MILLS INC 2.250% 10/14/31		11/23/2021	Various		24,555,400	25,000,000	36,563
37045X-DH-6	GENERAL MOTORS FINL CO 2.400% 04/10/28		09/30/2021	BNP PARIBAS		10,112,100	10,000,000	116,667
37045X-DK-9	GENERAL MOTORS FINL CO 1.500% 06/10/26		06/07/2021	BARCLAYS BANK PLC		9,981,800	10,000,000	
37045X-DL-7	GENERAL MOTORS FINL CO 2.700% 06/10/31		06/07/2021	BARCLAYS BANK PLC		7,237,385	7,250,000	
37045X-DP-8	GENERAL MOTORS FINL CO 2.400% 10/15/28		10/12/2021	JP MORGAN SECURITIES		23,092,125	23,150,000	
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		09/30/2021	Interest Capitalization		551,685	551,685	
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		11/23/2021	DILLON READ & CO. INC.		8,220,200	8,055,796	
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		09/30/2021	Interest Capitalization		87,284	87,284	
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC 3.580% 06/30/51		06/30/2021	SOCIETE GENERALE		70,000,000	70,000,000	
375558-BT-9	GILEAD SCIENCES INC 2.800% 10/01/50		01/06/2021	GOLDMAN SACHS & COMPANY		9,560,600	10,000,000	76,222
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30		10/21/2021	WELLS FARGO		23,798,000	25,000,000	27,500
37940X-AD-4	GLOBAL PAYMENTS INC 2.900% 05/15/30		11/01/2021	RBC DAIN RAUSCHER INC.		15,299,750	15,000,000	195,347
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		06/08/2021	WELLS FARGO		3,184,773	3,245,000	22,287
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP 3.140% 11/18/31		11/18/2021	JP MORGAN SECURITIES		42,000,000	42,000,000	
38141G-YB-4	GOLDMAN SACHS GROUP INC 2.615% 04/22/32		04/15/2021	GOLDMAN SACHS & COMPANY		17,200,000	17,200,000	
38141G-YC-2	GOLDMAN SACHS GROUP INC 3.210% 04/22/42		04/15/2021	GOLDMAN SACHS & COMPANY		15,600,000	15,600,000	
38141G-YJ-7	GOLDMAN SACHS GROUP INC 2.383% 07/21/32		07/14/2021	GOLDMAN SACHS & COMPANY		22,350,000	22,350,000	
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		08/11/2021	GOLDMAN SACHS & COMPANY		11,858,585	11,860,592	
38869A-AD-9	GRAPHIC PACKAGING INTERN SERIES 144A 3.750% 02/01/30		11/09/2021	BANK OF AMERICA		7,000,000	7,000,000	
39122@-AA-7	GREAT RIVER HYDRO-LLC 4.940% 04/19/32		05/19/2021	G2		21,952,200	20,000,000	216,811
39143G-AD-2	GREAT WESTERN PETROLEUM, LLC A SR-UNSEC 12.000% 09/01/25		02/22/2021	BARCLAYS CAPITAL INC		24,375,000	25,000,000	
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A 4.000% 08/15/28		10/06/2021	BANK OF AMERICA		2,135,325	2,130,000	15,620
40465@-AL-6	HSRE CORE HLDG I-LLC C-SR-UNSEC 3.610% 09/16/31		09/16/2021	JP MORGAN SECURITIES		13,000,000	13,000,000	
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		12/01/2021	PNC CAPITAL MARKETS		20,000,000	20,000,000	
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		12/01/2021	PNC CAPITAL MARKETS		22,000,000	22,000,000	
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		09/08/2021	WATERWAY CAPITAL		15,925,421	15,878,459	
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		09/08/2021	WATERWAY CAPITAL		34,109,269	34,109,269	
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		12/28/2021	DIRECT		27,848,000	27,848,000	
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		06/17/2021	BARCLAYS BANK PLC		12,935,000	12,935,000	
41242*-CB-6	HARDWOOD FDG-LLC 3.130% 06/07/36		06/07/2021	BANK AMERICA LEASING & CAPITAL		5,000,000	5,000,000	
41242*-CC-4	HARDWOOD FDG-LLC HARDWOOD FUNDING, LLC 3.610% 06/07/41		06/07/2021	BANK AMERICA LEASING & CAPITAL		4,000,000	4,000,000	
416518-AD-0	HARTFORD FINL SVCS GRP 2.900% 09/15/51		10/15/2021	Various		49,527,277	50,150,000	34,719
41652P-AC-3	HARTFORD HEALTHCARE CORP 3.447% 07/01/54		04/29/2021	BANK OF AMERICA		20,009,466	19,842,000	231,784
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		01/15/2021	DILLON READ & CO. INC.		3,200,925	3,266,250	
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		09/30/2021	Interest Capitalization		34,964	34,964	
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		09/30/2021	Interest Capitalization		255,038	255,038	
418751-AD-5	HAT HOLDINGS I LLC HAT SERIES 144A 3.750% 09/15/30		12/17/2021	Various		6,567,413	6,495,000	41,278

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A 3.375% 06/15/26		06/14/2021	JP MORGAN SECURITIES		19,915,000	19,915,000	
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		05/12/2021	Various		6,808,366	6,813,000	35,250
421946-AM-6	HEALTHCARE REALTY TRUST 2.050% 03/15/31		07/16/2021	Various		22,456,908	23,285,000	88,157
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		04/30/2021	(HD PERRIS ADD ON) HD CALIF DF		6,830,209	6,830,209	
42225U-AH-7	HEALTHCARE TRUST OF AMER 2.000% 03/15/31		01/15/2021	SUSQUEHANA FINANCIAL GROUP LL		3,964,640	4,000,000	24,889
42237R-A*-8	Orlando Heathrow Ground Lease 3.780% 12/15/56		12/29/2021	UMB Bank N.A.		63,240,000	62,000,000	
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		10/18/2021	Various		15,463,150	15,000,000	102,622
42250P-AD-5	HEALTHPEAK PROPERTIES 2.125% 12/01/28		11/15/2021	WELLS FARGO		9,194,315	9,250,000	
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		09/30/2021	Interest Capitalization		587,312	587,312	
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		06/15/2021	DIRECT		1,230,116	1,258,431	
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		09/30/2021	Interest Capitalization		888,282	888,282	
427096-B@-0	HERCULES CAPITAL-INC. SR-UNSEC 4.550% 03/04/26		03/04/2021	GOLDMAN SACHS CAPITAL MARKETS		13,800,000	13,800,000	
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		11/01/2021	GUGGENHEIM SECURITIES		11,562,000	11,562,000	
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		03/12/2021	BARCLAYS BANK PLC		3,539,498	3,539,513	
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		07/27/2021	BARCLAYS BANK PLC		211,215	204,939	2,897
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		10/01/2021	Interest Capitalization		808,134	808,134	
42806M-AA-7	HERTZ VEHICLE FINANCING LLC SERIES 2021-1A CLASS A 144A 1.210% 12/26/25		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		10,298,373	10,300,000	
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A 1.680% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		38,494,006	38,500,000	
42806M-AG-4	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS C 144A 2.520% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		8,497,623	8,500,000	
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		12/15/2021	Interest Capitalization		217,245	217,245	
433248-AB-3	HINES GLOBAL REAL ESTATE 2.880% 07/14/33		07/14/2021	JP MORGAN SECURITIES		30,000,000	30,000,000	
433248-AC-1	HINES GLOBAL REAL ESTATE 3.030% 07/14/36		07/14/2021	JP MORGAN SECURITIES		35,000,000	35,000,000	
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/31		10/21/2021	WELLS FARGO		19,315,400	20,000,000	67,083
44107H-AF-9	HOSPITAL SPECIAL SURGERY SERIES 2020 2.667% 10/01/50		11/02/2021	JP MORGAN SECURITIES		1,904,660	2,000,000	4,890
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A 3.228% 07/10/39		04/30/2021	Various		12,298,906	11,500,000	3,856
444859-BR-2	HUMANA INC 2.150% 02/03/32		08/27/2021	Various		27,932,024	28,100,000	24,486
44509P-AB-4	HUMBOLDT AMERICAS LLC 4.250% 10/15/27		10/18/2021	TD SECURITIES		135,000,000	135,000,000	
446150-AW-4	HUNTINGTON BANCSHARES SERIES 144A 2.487% 08/15/36		10/12/2021	Various		31,702,370	32,000,000	62,935
446413-AX-4	HUNTINGTON INGALLS INDUS SERIES 144A 2.043% 08/16/28		10/19/2021	Various		26,936,510	27,200,000	47,670
44972*-AB-8	ICON RECEIVABLES LP 4.000% 06/10/27		07/23/2021	KEYBANC CAPITAL MARKETS		101,000,000	101,000,000	
45005*-AB-6	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC 4.020% 03/03/28		03/03/2021	GOLDMAN SACHS CAPITAL MARKETS		50,000,000	50,000,000	
45005*-AC-4	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC 4.480% 03/03/31		03/03/2021	GOLDMAN SACHS CAPITAL MARKETS		15,000,000	15,000,000	
45005*-AE-0	INDUSTRIAL REALTY GROUP, LLC 4.250% 03/03/28		12/16/2021	GOLDMAN SACHS CAPITAL MARKETS		9,000,000	9,000,000	
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI 6.250% 05/15/26		12/16/2021	JEFFERIES & CO. INC.		10,350,000	10,000,000	60,764
451102-BZ-9	ICAHN ENTERPRISES FIN SERIES WI 5.250% 05/15/27		09/14/2021	WELLS FARGO		10,412,500	10,000,000	176,458
451102-CC-9	ICAHN ENTERPRISES FIN SERIES WI 4.375% 02/01/29		07/02/2021	Tax Free Exchange		23,062,000	23,062,000	456,836
45111@-AA-7	ICONIC ISSUER LLC A-2021-SR-SEC 4.250% 11/30/51		03/19/2021	GUGGENHEIM CAPITAL MARKETS LLC		24,400,000	24,400,000	
45111@-AB-5	ICONIC ISSUER LLC B-2021-SR-SEC 5.000% 11/30/51		03/19/2021	GUGGENHEIM CAPITAL MARKETS LLC		5,600,000	5,600,000	
45111@-AC-3	ICONIC ISSUER LLC A-2-2021-2-SR-SEC 4.250% 11/30/51		09/10/2021	GUGGENHEIM SECURITIES		14,300,000	14,300,000	
45111@-AD-1	ICONIC ISSUER LLC B-2-2021-2-SR-SEC 5.000% 11/30/51		09/10/2021	GUGGENHEIM SECURITIES		3,300,000	3,300,000	
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.763% 03/25/35		11/04/2021	TRANSFER		42,172	41,019	9
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.603% 08/25/35		11/04/2021	TRANSFER		953,032	979,156	160
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		12/01/2021	BANC OF AMERICA SECURITIES INC		324,376	324,376	
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		04/01/2021	BANK OF AMERICA		41,175,000	41,175,000	
452761-AE-9	IMPERIAL FUND LLC SERIES 2021-NQM2 CLASS B1 144A 3.295% 09/25/56		08/20/2021	BARCLAYS BANK PLC		1,572,994	1,573,000	7,775
452764-AE-3	IMPERIAL FUND LLC SERIES 2021-NQM1 CLASS B1 144A 3.447% 06/25/56		06/09/2021	PERFORMANCE TRUST CAP		7,711,968	7,712,000	29,537
454889-AU-0	INDIANA MICHIGAN POWER 3.250% 05/01/51		04/27/2021	CITIGROUP GLOBAL MARKETS INC		6,747,096	6,800,000	
45866F-AL-8	INTERCONTINENTALEXCHANGE 3.000% 06/15/50		10/05/2021	CITIGROUP GLOBAL MARKETS INC		9,788,200	10,000,000	93,333
45866F-AN-4	INTERCONTINENTALEXCHANGE 1.850% 09/15/32		10/25/2021	Various		9,778,153	10,395,000	17,297
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		09/30/2021	Interest Capitalization		3,248,674	3,248,674	
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A 3.268% 11/15/40		05/18/2021	Tax Free Exchange		15,399,871	15,150,000	4,126
460690-BT-6	INTERPUBLIC GROUP COS 2.400% 03/01/31		10/25/2021	Various		24,963,800	25,000,000	37,333
46148*-AA-4	INVESCO US INCOME FUND 2.900% 12/01/31		12/01/2021	JLL CAPITAL		47,000,000	47,000,000	
46148*-AB-2	INVESCO US INCOME FUND 3.050% 12/01/33		12/01/2021	JLL CAPITAL		35,000,000	35,000,000	
46187@-AB-2	INVITATION HOMES OPERATING PAR SR-UNSEC 3.180% 05/25/36		05/25/2021	KEYBANC CAPITAL MARKETS		58,000,000	58,000,000	
46188B-AB-8	INVITATION HOMES OP 2.300% 11/15/28		11/01/2021	WELLS FARGO		24,970,180	25,000,000	
46285M-AA-8	IRON MOUNTAIN INFOO MGMT SERIES 144A 5.000% 07/15/32		12/13/2021	MORGAN STANLEY & CO. INC.		14,160,000	14,160,000	
46591U-AA-9	JCAP 2020-1-LLC SR-UNSEC 4.250% 08/06/50		01/22/2021	STIFEL NICOLAUS & CO.		13,871,781	13,871,781	
46591U-AB-7	JCAP 2020-1-LLC A-2-SR-UNSEC 4.300% 08/15/50		05/10/2021	STIFEL NICOLAUS & CO.		7,600,000	7,600,000	
46591U-AD-3	JCAP 2020-1-LLC 4.050% 08/15/50		12/16/2021	STIFEL NICOLAUS & CO.		9,760,000	9,760,000	
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 01/25/22		08/01/2021	Interest Capitalization				
466313-AK-9	JABIL INC 3.000% 01/15/31		10/12/2021	FIFTH THIRD SECURITIES INC		5,103,850	5,000,000	37,083
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.917% 12/25/48		04/27/2021	WELLS FARGO		1,085,639	1,072,899	3,258
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES		11,649,896	11,151,561	15,071
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES		6,760,993	6,571,049	8,880

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46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES		5,664,141	5,575,285	7,535
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.241% 01/25/52		09/09/2021	JP MORGAN SECURITIES		17,898,283	16,860,320	18,211
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.364% 04/25/52		11/02/2021	JP MORGAN SECURITIES		11,789,474	11,599,175	3,258
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		06/30/2021	Various		27,062,377	27,062,377	
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		11/01/2021	JONES LANG LASALLE		50,500,000	50,000,000	
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		12/15/2021	CTL CAPITAL LLC		65,000,000	65,000,000	
46822J-AW-2	JACKSON LABORATORY SERIES 2021 3.468% 07/01/51		03/09/2021	BARCLAYS BANK PLC		30,000,000	30,000,000	
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK 14.000% 12/04/23		03/31/2021	Interest Capitalization		2,353	2,353	
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		09/30/2021	Interest Capitalization		2,554,010	2,554,010	
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK 12.000% 03/22/25		03/31/2021	Interest Capitalization		916,303	916,303	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		09/30/2021	Interest Capitalization		1,050,110	1,050,110	
476681-AB-7	JERSEY MIKES FUNDING LLC SERIES 2021-1A CLASS A2I 144A 2.891% 02/15/52		12/06/2021	GUGGENHEIM CAPITAL MARKETS LLC		7,280,000	7,280,000	
48121@-AQ-4	JRD HOLDINGS, LLC 2.980% 10/14/36		10/14/2021	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000	
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		11/08/2021	Interest Capitalization		1,131,227	1,131,227	
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		04/07/2021	Various		19,004,941	19,004,941	
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		05/08/2021	Interest Capitalization		1,458,492	1,458,492	
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		08/16/2021	NEWMARK REALTY CAPITAL		31,348,578	31,348,578	
494368-CA-9	KIMBERLY CLARK CORP 2.875% 02/07/50		09/30/2021	CITIGROUP GLOBAL MARKETS INC		10,185,000	10,000,000	45,521
494368-CD-3	KIMBERLY CLARK CORP 2.000% 11/02/31		10/28/2021	GOLDMAN SACHS & COMPANY		24,896,500	25,000,000	
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		12/01/2021	Interest Capitalization		(3,575,098)	(3,575,098)	
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI 3.875% 05/15/27		01/19/2021	Tax Free Exchange		11,400,000	11,400,000	78,533
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A 5.000% 12/31/26		02/19/2021	BARCLAYS BANK PLC		1,037,500	1,000,000	8,611
50168Q-AC-9	LABL INC SERIES 144A 5.875% 11/01/28		10/26/2021	GOLDMAN SACHS & COMPANY		6,056,680	6,000,000	
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A 4.875% 05/01/29		10/18/2021	BANK OF AMERICA		9,143,750	9,025,000	117,135
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A 4.875% 05/01/29		10/04/2021	Tax Free Exchange		994,363	975,000	21,917
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 15.000% 01/31/22		08/31/2021	Interest Capitalization		3,503,278	3,503,278	
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		09/30/2021	Interest Capitalization		12,118,062	12,118,062	
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A 4.000% 03/15/29		03/04/2021	JP MORGAN SECURITIES		17,057,000	17,057,000	
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A 4.375% 05/15/31		05/10/2021	JP MORGAN SECURITIES		14,300,000	14,300,000	
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22		05/08/2021	Interest Capitalization		1,613,143	1,613,143	
502431-AN-9	L3HARRIS TECH INC 1.800% 01/15/31		10/21/2021	Various		33,805,700	35,000,000	110,250
50540R-AY-8	LABORATORY CORP OF AMER 2.700% 06/01/31		10/01/2021	Various		30,043,700	30,000,000	48,375
50547V-AA-4	LAC FUNDING LLC 5.250% 12/31/35		03/05/2021	WESTWOOD CAPITAL		87,399,662	87,399,662	
513075-BZ-3	LAMAR MEDIA CORP SERIES WI 3.625% 01/15/31		09/01/2021	Tax Free Exchange		4,160,000	4,160,000	56,969
513272-AE-4	LAMB WESTON HLD SERIES 144A 4.375% 01/31/32		10/19/2021	BANK OF AMERICA		45,000,000	45,000,000	
521865-BC-8	LEAR CORP 2.600% 01/15/32		11/04/2021	CITIGROUP GLOBAL MARKETS INC		19,158,144	19,200,000	
52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A 1.900% 11/20/31		05/19/2021	BMO CAPITAL MARKETS		13,997,465	14,000,000	
52607M-AC-3	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS C 144A 3.410% 11/20/31		05/19/2021	BMO CAPITAL MARKETS		1,999,438	2,000,000	
53227J-AC-8	LIFESTORAGE LP 2.200% 10/15/30		10/26/2021	Various		14,701,900	15,000,000	8,250
53227J-AD-6	LIFE STORAGE LP 2.400% 10/15/31		09/28/2021	WELLS FARGO		29,729,087	30,000,000	
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC 4.350% 03/01/48		10/20/2021	CITIGROUP GLOBAL MARKETS INC		5,901,500	5,000,000	30,813
539830-BQ-1	LOCKHEED MARTIN CORP 2.800% 06/15/50		09/21/2021	GOLDMAN SACHS & COMPANY		15,642,543	15,100,000	115,096
542514-DB-7	LBMLT 2002-5 M1 MEZ FLT STEP 1.348% 11/25/32		07/09/2021	TRANSFER		1,180,192	1,182,428	615
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.078% 10/25/34		04/05/2021	Odeon Capital Group LLC		33,712	35,393	14
548661-DY-0	LOWE'S COS INC 1.700% 10/15/30		10/08/2021	GOLDMAN SACHS & COMPANY		19,043,000	20,000,000	168,111
548661-EA-1	LOWE S COS INC 2.625% 04/01/31		08/31/2021	Various		26,456,960	26,000,000	110,833
548661-EE-3	LOWE S COS INC 2.800% 09/15/41		09/16/2021	Various		19,980,405	20,000,000	
548668-AB-4	LOWES HOME CENTERS INC LEASE- SUB-SEC 4.154% 09/15/31		05/14/2021	CGA CAPITAL		5,669,158	6,351,939	
54929L-AA-6	LUCANIA FUNDING, LLC 4.200% 06/30/38		11/19/2021	WESTWOOD CAPITAL		135,000,000	135,000,000	
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR		8,412,848	8,413,125	
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR		1,392,857	1,392,900	
55342U-AM-6	MPT OPER PARTNERSP FINL 3.500% 03/15/31		01/22/2021	JP MORGAN SECURITIES		15,206,250	15,000,000	75,833
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22		08/05/2021	Interest Capitalization		4,920,483	4,920,483	
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A 5.250% 05/01/28		10/26/2021	Various		10,927,500	10,800,000	195,854
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY 3.230% 12/10/41		06/10/2021	BANK AMERICA LEASING & CAPITAL		21,900,000	21,900,000	
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A 4.161% 08/15/51		10/21/2021	Various		57,109,000	57,000,000	11,558
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		09/30/2021	Interest Capitalization		86,172	86,172	
570535-AX-2	MARKEL CORP 3.450% 05/07/52		09/30/2021	Various		82,107,358	80,680,000	324,601
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		09/30/2021	Interest Capitalization		1,824,957	1,824,957	
57174B-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		12/01/2021	BANK OF AMERICA		14,382,144	14,400,000	
573284-AV-8	MARTIN MARIETTA MATERIAL 2.500% 03/15/30		10/19/2021	WELLS FARGO		5,070,950	5,000,000	12,500
57456#-AA-3	MAS RNG (Senior) 3.650% 12/31/39		12/23/2021	BANC OF AMERICA SECURITIES INC		16,692,084	16,692,084	
57456@-AA-5	MAS RNG (Super Holdco) 5.150% 12/31/31		12/23/2021	BANC OF AMERICA SECURITIES INC		7,349,872	7,349,872	
574599-BQ-8	MASCO CORP 2.000% 02/15/31		02/18/2021	DEUTSCHE BANK SECURITIES INCOR		13,798,113	13,900,000	
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 1.550% 10/09/30		02/01/2021	WELLS FARGO		4,948,300	5,000,000	24,542

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 2.150% 03/09/31		11/01/2021	Various		25,012,100	25,000,000	48,375
57636Q-AS-3	MASTERCARD INC 1.900% 03/15/31		03/02/2021	BANK OF AMERICA		3,096,032	3,100,000	
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		03/02/2021	U.S. BANCORP INVESTMENTS INC		14,758,897	14,900,000	
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 2.700% 02/25/35		11/04/2021	TRANSFER		568,833	574,001	129
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		11/04/2021	TRANSFER		178,056	177,881	91
579780-AQ-0	MCCORMICK & CO 2.500% 04/15/30		11/04/2021	Various		9,398,956	9,194,000	67,914
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/08/2021	BANK OF AMERICA		4,811,782	4,850,000	
58013M-FM-1	MCDONALD S CORP SERIES MTN 2.125% 03/01/30		10/08/2021	BARCLAYS BANK PLC		25,059,500	25,000,000	61,979
58013M-FQ-2	MCDONALD S CORP SERIES MTN 3.600% 07/01/30		10/20/2021	Various		22,145,900	20,000,000	221,000
58278L-A@-5	(M360 ADVISORS) MCREIF SUBREIT 5.000% 10/15/26		10/13/2021	PIPER SANDLER COMPANIES		33,000,000	33,000,000	
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		09/30/2021	Interest Capitalization		103,852	103,852	
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		09/30/2021	Interest Capitalization		2,015,804	2,015,804	
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1 4.250% 07/31/51		06/29/2021	GUGGENHEIM SECURITIES		94,050,000	95,000,000	
58554*-AB-4	MELODY U.S. BUYER LLC CLASS B 5.000% 07/31/51		09/28/2021	JP MORGAN SECURITIES		29,850,000	30,000,000	
58843*-AF-6	MERCHANTS AUTOMOTIVE GROUP INC A-SR-UNSEC 3.490% 04/22/26		04/22/2021	CIBC PRIMARY ISSUES		7,000,000	7,000,000	
58843*-AG-4	MERCHANTS AUTOMOTIVE GROUP INC 3.490% 04/22/26		06/09/2021	CIBC PRIMARY ISSUES		14,000,000	14,000,000	
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		09/28/2021	Various		19,580,100	20,000,000	120,764
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 2.597% 11/25/35		11/04/2021	TRANSFER		358,644	354,510	230
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC 4.506% 03/15/57		03/25/2021	MESIROW FINANCIAL		117,300,000	115,000,000	
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		12/15/2021	Interest Capitalization		103,689	103,689	
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		10/15/2021	Interest Capitalization		29,761	29,761	
59408*-AA-2	MICHAELS MILITARY HOLDING COMP 4.110% 12/31/52		08/27/2021	JEFFERIES & CO. INC.		55,000,000	55,000,000	
59619@-AA-5	MIDDLEBURY COLLEGE (MONTEREY, 2.750% 08/15/51		11/24/2021	WATERWAY CAPITAL		10,138,500	10,138,500	
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		07/21/2021	BNP PARIBAS		494,684	459,104	141
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		07/21/2021	BNP PARIBAS		3,048,735	2,761,379	999
60081H-B*-8	MILLIKEN & COMPANY 2.860% 10/15/33		10/18/2021	JP MORGAN SECURITIES		10,000,000	10,000,000	
60081H-B@-6	MILLIKEN & COMPANY 3.010% 10/15/36		10/18/2021	JP MORGAN SECURITIES		7,000,000	7,000,000	
60741@-AA-4	MOBILE TECH-INC. SR-UNSEC 8.711% 08/05/22		10/01/2021	Interest Capitalization		897,995	897,995	
60855R-AL-4	MOLINA HEALTHCARE INC SERIES 144A 3.875% 05/15/32		11/01/2021	SUNTRUST CAPITAL MARKETS		14,940,000	14,940,000	
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		07/13/2021	HSBC SECURITIES USA INC		88,817,269	88,817,269	
609207-AY-1	MONDELEZ INTERNATIONAL 1.875% 10/15/32		10/14/2021	Various		19,331,400	20,000,000	82,813
61201#-AR-6	Montana Dakota Utilities SR-UNSEC 3.210% 09/15/51		12/15/2021	Various		30,000,000	30,000,000	
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS A3 2.438% 04/15/31		04/29/2021	MORGAN STANLEY & CO. INC.		40,396,712	40,000,000	27,089
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS 2.951% 04/15/31		04/29/2021	MORGAN STANLEY & CO. INC.		12,874,866	12,500,000	10,247
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		12/01/2021	Interest Capitalization		(887)	(887)	
61747Y-EF-8	MORGAN STANLEY 1.410% 09/16/36		09/17/2021	MORGAN STANLEY & CO. INC.		26,152,600	26,200,000	3,450
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 2.501% 11/25/34		11/04/2021	TRANSFER		647,594	631,322	134
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		04/19/2021	MORGAN STANLEY & CO. INC.		7,675,000	7,675,000	
61772T-BQ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7 CLASS AS 2.767% 09/15/31		09/30/2021	Various		5,767,838	5,600,000	5,165
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51		07/12/2021	CIBC WORLD MARKETS		51,952,462	51,952,462	
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.808% 08/25/35		11/04/2021	TRANSFER		997,001	1,004,259	199
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A 0.000% 09/20/40		07/01/2021	DEUTSCHE BANK SECURITIES INCOR		3,430,536	5,044,906	
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		07/21/2021	BNP PARIBAS		688,374	625,794	228
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		06/15/2021	RBC DAIN RAUSCHER INC.		8,752,561	8,780,345	
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		09/17/2021	DEUTSCHE BANK SECURITIES INCOR		10,082,187	10,233,270	
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750% 05/24/31		06/11/2021	Various		17,333,230	17,250,000	9,585
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		12/15/2021	Interest Capitalization		161,082	161,082	
623115-AD-4	MT SINAI HOSPITAL SECURED 3.981% 07/01/48		04/12/2021	WELLS FARGO		23,329,005	21,500,000	244,887
623115-AF-9	MT SINAI HOSPITAL SERIES 2020 3.391% 07/01/50		04/14/2021	BANK OF AMERICA		45,801,000	45,000,000	329,681
62676#-AA-7	MURPHY'S BOWL, LLC 3.200% 06/30/56		11/16/2021	GOLDMAN SACHS CAPITAL MARKETS		20,000,000	20,000,000	
62757@-AA-1	MUSICAPITAL, LLC 4.250% 01/31/52		11/19/2021	GUGGENHEIM SECURITIES		29,000,000	29,000,000	
62757@-AB-9	MUSICAPITAL, LLC 5.000% 01/31/52		11/19/2021	GUGGENHEIM SECURITIES		8,000,000	8,000,000	
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		12/01/2021	Interest Capitalization		(49,855)	(49,855)	
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A 2.989% 07/30/51		07/16/2021	BARCLAYS BANK PLC		12,967,500	12,967,500	
62883*-AD-4	NATF AMERICA LLC SR-UNSEC 4.250% 03/31/28		04/15/2021	NATFAMER		127,000,000	127,000,000	
62883*-AF-9	NATF AMERICA LLC 4.000% 10/15/28		10/18/2021	TD SECURITIES		50,000,000	50,000,000	
62952E-AE-7	NYU HOSPITALS CENTER SECURED 4.368% 07/01/47		04/08/2021	WELLS FARGO		2,570,850	2,195,000	26,899
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020 3.380% 07/01/55		03/23/2021	Various		40,697,444	41,454,000	304,947
637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30		09/21/2021	WELLS FARGO		18,153,412	17,710,000	115,466
637432-NW-1	NATIONAL RURAL UTIL COOP 1.350% 03/15/31		10/19/2021	Various		18,561,377	20,000,000	55,875
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		12/01/2021	Interest Capitalization		(222,625)	(222,625)	
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		06/17/2021	Tax Free Exchange		746,268	1,383,496	26,632
64034Y-AC-5	NELNET STUDENT LOAN TRUST SERIES 2021-DA CLASS B 144A 2.900% 04/20/62		10/21/2021	MIZUHO SECURITIES USA INC.		14,997,188	15,000,000	
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		09/30/2021	Interest Capitalization		1,468,465	1,468,465	
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		12/14/2021	Various		9,035,000	9,035,000	

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64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A 3.750% 05/15/50		10/21/2021	GOLDMAN SACHS & COMPANY		11,114,100	10,000,000	166,667
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.850% 08/01/31		11/01/2021	BARCLAYS BANK PLC		14,578,950	15,000,000	69,375
649840-CT-0	NY STATE ELECTRIC & GAS SERIES 144A 2.150% 10/01/31		09/29/2021	Various		9,517,464	9,575,000	2,090
65249B-AA-7	NEWS CORP SERIES 144A 3.875% 05/15/29		04/08/2021	BANK OF AMERICA		8,075,000	8,075,000	
665772-CT-4	NORTHERN STATES PWR MINN 2.250% 04/01/31		03/23/2021	U.S. BANCORP INVESTMENTS INC		9,261,126	9,300,000	
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC 4.500% 07/18/34		03/16/2021	G2		22,711,480	22,000,000	209,000
666807-BZ-4	NORTHROP GRUMMAN CORP SERIES 144A 6.650% 01/15/28		08/20/2021	Taxable Exchange		26,650,116	21,510,000	186,749
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/20/2021	Taxable Exchange		26,491,018	17,999,000	65,871
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.625% 09/30/59		03/03/2021	Various		30,383,040	28,000,000	378,108
668138-AE-0	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.450% 03/30/51		10/28/2021	MORGAN STANLEY & CO. INC.		7,682,397	7,036,000	81,588
67021C-AQ-0	NSTAR ELECTRIC CO 3.100% 06/01/51		05/24/2021	BARCLAYS BANK PLC		13,773,649	13,900,000	
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		12/15/2021	Interest Capitalization		215,613	215,613	
67100*-AA-6	(OMNI LIHTC) ONY FUNDING, LLC 4.200% 12/31/37		01/14/2021	WESTWOOD CAPITAL		191,800,000	191,800,000	
67103H-AK-3	O REILLY AUTOMOTIVE INC 1.750% 03/15/31		10/25/2021	Various		12,499,501	13,140,000	23,425
671810-AB-4	OAK STREET REAL ESTATE CAPITAL 2.990% 09/08/33		11/22/2021	KEYBANC CAPITAL MARKETS		40,000,000	40,000,000	
671810-AC-2	OAK STREET R/E CAPITAL NET LEA SR-UNSEC 3.140% 09/08/36		09/08/2021	KEYBANC CAPITAL MARKETS		95,000,000	95,000,000	
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL		4,991,053	4,992,863	
67457M-AJ-7	OCCIDENTAL COLLEGE 3.508% 10/01/49		03/23/2021	WELLS FARGO		1,475,625	1,500,000	25,433
677050-AQ-9	OGLETHORPE POWER CORP SERIES WI 3.750% 08/01/50		05/05/2021	Tax Free Exchange		15,028,459	15,000,000	156,250
67755#-AF-9	OHIO STATE ENERGY PARTNERS 3.170% 08/03/51		08/12/2021	RBC CAPITAL MARKETS		14,000,000	14,000,000	
67755#-AG-7	OHIO STATE ENERGY PARTNERS 3.020% 12/10/41		12/10/2021	RBC CAPITAL MARKETS		14,000,000	14,000,000	
681639-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A 4.250% 10/01/28		09/21/2021	BANK OF AMERICA		24,490,000	24,490,000	
681919-BD-7	OMNICOM GROUP INC 2.600% 08/01/31		08/06/2021	Various		42,501,530	42,000,000	77,278
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI 3.100% 09/15/49		10/19/2021	JP MORGAN SECURITIES		15,793,750	15,000,000	46,500
68233J-CB-8	ONCOR ELECTRIC DELIVERY SERIES 144A 2.700% 11/15/51		11/12/2021	Various		16,551,597	16,875,000	
682691-AB-6	ONEMAIN FINANCE CORP 3.500% 01/15/27		06/15/2021	BNP PARIBAS		10,095,000	10,095,000	
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		03/02/2021	GOLDMAN SACHS & COMPANY		1,999,762	2,000,000	
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A 1.470% 05/08/31		04/28/2021	JEFFERIES & CO. INC.		14,998,478	15,000,000	
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A 3.650% 05/08/31		04/28/2021	JEFFERIES & CO. INC.		1,774,994	1,775,000	
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A 4.125% 04/30/28		04/08/2021	MORGAN STANLEY & CO. INC.		14,800,000	14,800,000	
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI 2.565% 02/15/30		04/15/2021	BNP PARIBAS		10,245,300	10,000,000	44,531
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI 3.112% 02/15/40		09/29/2021	JP MORGAN SECURITIES		10,343,400	10,000,000	39,764
68964*-AT-8	OTTER TAIL PWR CO SR-UNSEC 3.690% 11/29/51		11/29/2021	WELLS FARGO		10,000,000	10,000,000	
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC 4.046% 10/15/57		03/18/2021	MESIROW FINANCIAL		23,048,724	23,048,724	
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC 4.046% 10/15/57		11/15/2021	Interest Capitalization		119,291	119,291	
693304-AY-3	PECO ENERGY CO 2.800% 06/15/50		10/21/2021	WELLS FARGO		9,741,400	10,000,000	101,111
693304-BA-4	PECO ENERGY CO 3.050% 03/15/51		03/01/2021	SMBC NIKKO SECURITIES AMERICA		12,085,722	12,100,000	
693304-BC-0	PECO ENERGY CO 2.850% 09/15/51		10/21/2021	Various		5,915,232	6,000,000	15,517
693475-BA-2	PNC FINANCIAL SERVICES 2.307% 04/23/32		04/20/2021	CITIGROUP GLOBAL MARKETS INC		20,000,000	20,000,000	
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		12/01/2021	GUGGENHEIM CAPITAL MARKETS LLC		(263,454)	(263,454)	
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		12/10/2021	Interest Capitalization		263,454	263,454	
69410*-AM-1	PACEWELL 3, LLC 4.200% 05/01/51		04/15/2021	GUGGENHEIM SECURITIES		47,858,089	47,858,089	
69410*-AN-9	PACEWELL 3, LLC A-10-SR-UNSEC 4.000% 05/01/51		09/29/2021	GUGGENHEIM SECURITIES		20,100,000	20,100,000	
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		06/28/2021	Various		33,099,358	33,099,358	
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		12/17/2021	Various		40,188,245	40,188,245	
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53		12/15/2021	Interest Capitalization		2,394	2,394	
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		02/11/2021	STIFEL NICOLAUS & CO.		17,170,788	17,170,788	
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		12/15/2021	Interest Capitalization		2,212	2,212	
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		06/25/2021	STIFEL NICOLAUS & CO.		24,125,715	24,125,715	
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4 4.500% 06/30/53		10/01/2021	STIFEL NICOLAUS & CO.		20,675,000	20,675,000	
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC 4.100% 06/30/53		12/08/2021	STIFEL NICOLAUS & CO.		28,062,000	28,062,000	
694476-AE-2	PACIFIC LIFECORP SERIES 144A 3.350% 09/15/50		01/20/2021	WELLS FARGO		4,392,400	4,000,000	47,272
695156-AU-3	PACKAGING CORP OF AMERIC 3.000% 12/15/29		10/21/2021	BARCLAYS BANK PLC		8,667,723	8,281,000	89,711
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		12/01/2021	Interest Capitalization		(1,053,930)	(1,053,930)	
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 1.978% 09/25/34		11/04/2021	TRANSFER		1,694,682	1,675,294	914
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 05/17/22		03/01/2021	STIFEL NICOLAUS & COMPANY INC		3,624,468	3,553,400	12,818
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		03/01/2021	STIFEL NICOLAUS & COMPANY INC		1,437,500	1,388,889	1,545
708ESC-AG-3	JC PENNEY CORP INC 6.375% 10/15/36		02/11/2021	Taxable Exchange		12,000	24,000,000	
71338Q-AU-0	PEPPERDINE UNIV SERIES 2021 2.790% 09/01/44		11/30/2021	MORGAN STANLEY & CO. INC.		15,715,000	15,715,000	
71338Q-AV-8	PEPPERDINE UNIV SERIES 2021 2.840% 09/01/51		11/30/2021	MORGAN STANLEY & CO. INC.		71,110,000	71,110,000	
713448-FF-0	PEPSICO INC 2.625% 10/21/41		10/08/2021	Various		39,118,141	39,425,000	
714270-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A 1.625% 04/01/31		06/24/2021	BANK OF AMERICA		9,455,000	10,000,000	39,271
716808-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		12/31/2021	Interest Capitalization		14,155	14,155	
716808-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		12/31/2021	Interest Capitalization		5,017	5,017	
716808-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		12/31/2021	Interest Capitalization		5,976	5,976	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		12/31/2021	Interest Capitalization		1,186	1,186	
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		12/31/2021	Interest Capitalization		39,670	39,670	
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		05/21/2021	DIRECT		59,413,942	57,987,496	5
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		05/21/2021	DIRECT		1,183,418	1,183,418	5,048
71680@-AS-5	PETROS PACE FINANCE 2020-1 SUB SERIES B 4.226% 03/01/48		05/21/2021	DIRECT		30,557,836	30,047,036	
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		07/29/2021	PETROS PACE FINANCE 2018-2 SUB		15,299,167	14,764,188	1
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		07/23/2021	DIRECT		302,283	301,310	
71680@-AX-4	PETORS PACE FINANCIAL 2020 SUB 4.350% 12/01/51		07/30/2021	PETROS PACE FINANCE 2018-2 SUB		7,182,000	7,000,000	
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		10/29/2021	PETROS PACE FINANCE 2018-2 SUB		26,169,165	25,202,394	
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		10/29/2021	PETROS PACE FINANCE 2018-2 SUB		515,877	514,335	
71710T-AC-2	PG&E ENERGY RECOVERY FND SERIES A-3 2.822% 07/15/46		11/04/2021	Various		49,997,700	50,000,000	
723787-AQ-0	PIONEER NATURAL RESOURCE 1.900% 08/15/30		01/19/2021	Various		8,377,017	8,500,000	71,778
723787-AR-8	PIONEER NATURAL RESOURCE 2.150% 01/15/31		01/14/2021	BANK OF AMERICA		3,740,325	3,750,000	
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25		12/01/2021	Interest Capitalization		4,405,081	4,405,081	
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC 12.000% 12/26/25		12/01/2021	Interest Capitalization		409,500	409,500	
73650B-T@-1	PORTLAND GENERAL ELECTRIC CO SR-SEC 2.970% 09/30/51		09/30/2021	JP MORGAN SECURITIES		17,000,000	17,000,000	
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		12/07/2021	DILLON READ & CO. INC.		24,727,208	24,232,664	
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		10/01/2021	Interest Capitalization		208,073	208,073	
73940#-AA-4	SR-UNSEC SR-UNSEC 4.125% 11/15/31		11/30/2021	KEYBANC CAPITAL MARKETS		27,500,000	27,500,000	
74005P-BS-2	PRAXAIR INC 2.000% 08/10/50		10/08/2021	GOLDMAN SACHS & COMPANY		8,501,100	10,000,000	35,000
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC 5.807% 12/20/36		07/29/2021	GUGGENHEIM SECURITIES		105,000,000	105,000,000	
74101#-AC-3	PRESIDIO FINANCE LLC 10.762% 12/20/36		07/29/2021	GUGGENHEIM SECURITIES		17,500,000	17,500,000	
74168L-AA-4	PRIMO WATER HOLDINGS INC SERIES 144A 4.375% 04/30/29		10/29/2021	BANK OF AMERICA		14,927,500	15,000,000	281,337
74170*-BK-4	PRIME PROPERTY FUND LLC 3.390% 03/24/41		03/24/2021	BANK OF AMERICA		9,000,000	9,000,000	
742718-FT-1	PROCTER & GAMBLE CO THE 0.230% 11/06/31		10/29/2021	MITSUBISHI UFJ SECURITIES USA		26,321,562	26,321,562	
74340*-BE-3	PROLOGIS TARGETED U.S. LOGISTI 2.780% 12/16/36		12/16/2021	TD SECURITIES		9,000,000	9,000,000	
74340*-BF-0	PROLOGIS TARGETED U.S. LOGISTI 3.110% 12/16/41		12/16/2021	TD SECURITIES		14,000,000	14,000,000	
74346G-AQ-5	PROLOGIS YEN FIN 1.134% 06/28/41		06/23/2021	SMBC NIKKO SECURITIES AMERICA		19,855,596	19,855,596	
74373R-AA-2	PROVIDENCE COLLEGE SERIES 2021 3.194% 11/01/50		06/03/2021	CITIGROUP GLOBAL MARKETS INC		19,425,000	19,425,000	
74444B-CT-6	PUBLIC SERVICE COLORADO SERIES 35 1.900% 01/15/31		10/13/2021	GOLDMAN SACHS & COMPANY		4,916,650	5,000,000	23,750
74444B-CV-1	PUBLIC SERVICE COLORADO 1.875% 06/15/31		10/19/2021	KEYBANC CAPITAL MARKETS		2,113,343	2,165,000	14,208
744533-BM-1	PUBLIC SERVICE OKLAHOMA SERIES J 2.200% 08/15/31		08/11/2021	CREDIT AGRICOLE		19,934,000	20,000,000	
744538-AE-9	PUB SVC NEW HAMP SERIES V 2.200% 06/15/31		06/01/2021	MIZUHO SECURITIES USA INC.		9,272,658	9,300,000	
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW 3.140% 07/15/41		07/14/2021	MIHUZO		24,000,000	24,000,000	
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW 2.970% 12/30/41		12/02/2021	WELLS FARGO		75,000,000	75,000,000	
74456Q-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN 2.050% 08/01/50		10/14/2021	WELLS FARGO		4,309,700	5,000,000	21,924
744573-AQ-9	PUBLIC SERVICE ENTERPRIS 1.600% 08/15/30		09/30/2021	WELLS FARGO		19,067,265	20,177,000	43,941
744573-AU-0	PUBLIC SERVICE ENTERPRIS 2.450% 11/15/31		11/04/2021	JP MORGAN SECURITIES		9,981,400	10,000,000	
74460D-AJ-8	PUBLIC STORAGE 2.250% 11/09/31		11/24/2021	Various		29,833,348	30,000,000	12,500
745332-CK-0	PUGET SOUND ENERGY INC 2.893% 09/15/51		10/21/2021	Various		44,667,601	45,332,000	87,054
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		04/07/2021	CAPITAL ONE HEALTHCARE FINANCI		14,499,413	14,500,000	
74615J-AD-2	PURCHASING POWER FUNDING SERIES 2021-A CLASS D 144A 4.370% 10/15/25		04/07/2021	CAPITAL ONE HEALTHCARE FINANCI		999,775	1,000,000	
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		11/19/2021	GUGGENHEIM SECURITIES		140,000,000	140,000,000	
74762E-AH-5	QUANTA SERVICES INC 2.350% 01/15/32		10/13/2021	Various		29,186,666	29,400,000	14,361
74834L-BB-5	QUEST DIAGNOSTICS INC 2.950% 06/30/30		10/20/2021	BARCLAYS BANK PLC		7,320,320	7,000,000	64,244
74834L-BC-3	QUEST DIAGNOSTICS INC 2.800% 06/30/31		04/14/2021	BNP PARIBAS		15,398,050	15,000,000	122,500
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A 4.000% 09/15/29		09/13/2021	WELLS FARGO		13,806,250	13,775,000	1,111
75000@-AB-6	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 3.700% 11/30/30		11/29/2021	BANK OF AMERICA SECURITIES LLC		22,000,000	22,000,000	
75000@-AC-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 3.820% 11/30/31		11/29/2021	BANK OF AMERICA SECURITIES LLC		8,000,000	8,000,000	
75003@-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46		11/23/2021	KEYBANC CAPITAL MARKETS		34,843,343	34,843,343	
75062X-AA-2	RADWELL INTERNATIONAL INC NA-SR-UNSEC 9.224% 12/11/27		12/01/2021	DIRECT		(25,426,000)	(25,426,000)	
75888@-AA-5	REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26		09/30/2021	Interest Capitalization		2,817,769	2,817,769	
75907V-AC-1	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS C 144A 3.040% 03/17/31		02/08/2021	WELLS FARGO		1,249,744	1,250,000	
75907V-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS D 144A 5.070% 03/17/31		02/08/2021	WELLS FARGO		799,817	800,000	
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/25/2021	NATIXIS SECURITIES AMERICAS LL		2,840,590	2,841,017	
760759-AX-8	REPUBLIC SERVICES INC 1.450% 02/15/31		10/19/2021	BANK OF AMERICA		9,314,800	10,000,000	26,583
760759-AZ-3	REPUBLIC SERVICES INC 1.750% 02/15/32		09/16/2021	Various		34,343,636	35,800,000	137,025
760759-BA-7	REPUBLIC SERVICES INC 2.375% 03/15/33		11/01/2021	BANK OF AMERICA		24,948,500	25,000,000	
76127@-AA-4	RESURGENT HLDGS LLC SR-UNSEC 5.150% 02/24/31		02/24/2021	DIRECT		140,000,000	140,000,000	
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A 2.000% 11/30/26		11/22/2021	WELLS FARGO		3,898,167	3,900,000	
76220#-AA-8	RHODE IS HOSP/ MIRIAM HOSP/ EM SR-UNSEC 2.990% 05/27/31		05/27/2021	RBC CAPITAL MARKETS		32,000,000	32,000,000	
76774L-AA-5	RITCHIE BROS HLDGS INC SERIES 144A 4.750% 12/15/31		12/07/2021	GOLDMAN SACHS & COMPANY		1,985,000	1,985,000	
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		04/22/2021	MESIROW FINANCIAL		15,300,000	15,000,000	
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		09/15/2021	Interest Capitalization		8,184	8,184	
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI 3.310% 07/01/51		11/09/2021	KEYBANC CAPITAL MARKETS		70,510,000	70,510,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC 4.501% 03/15/56		03/19/2021	MESIROW FINANCIAL		32,640,000	32,000,000	
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC 4.501% 03/15/56		08/15/2021	Interest Capitalization		23,345	23,345	
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		10/19/2021	BANK OF AMERICA		4,709,550	5,000,000	16,042
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		06/30/2021	Interest Capitalization		2,726,958	2,726,958	
78403D-AP-5	SBA TOWER TRUST SERIES 144A 1.884% 01/15/26		03/24/2021	ROBERT W. BAIRD & COMPANY INC		10,177,000	10,000,000	5,757
78403D-AT-7	SBA TOWER TRUST SERIES 144A 1.631% 05/15/51		04/29/2021	BARCLAYS BANK PLC		24,880,000	24,880,000	
78403D-AV-2	SBA TOWER TRUST SERIES 144A 0.000% 10/15/51		10/08/2021	BARCLAYS BANK PLC		29,500,000	29,500,000	
78403D-AX-8	SBA TOWER TRUST SERIES 144A 2.593% 10/15/56		10/08/2021	BARCLAYS BANK PLC		35,000,000	35,000,000	
78433L-AC-0	SCE RECOVERY FUNDING LLC SERIES A-3 2.510% 11/15/45		02/17/2021	BARCLAYS BANK PLC		9,999,497	10,000,000	
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		05/17/2021	QUADCAPITAL ADVISORS LLC		18,544,348	18,544,348	
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA		10,656,453	10,656,800	
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA		6,781,416	6,781,600	
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A 2.585% 07/15/41		06/15/2021	WELLS FARGO		83,975,835	81,530,000	134,670
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A 2.707% 07/15/41		06/15/2021	WELLS FARGO		11,329,997	11,000,000	19,023
78449R-AG-0	SLG OFFICE TRUST SERIES 2021-OVA CLASS C 144A 2.851% 07/15/41		06/15/2021	WELLS FARGO		10,293,060	10,000,000	18,212
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		12/01/2021	STIFEL NICOLAUS & CO.		(17,329,448)	(17,329,448)	
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		05/12/2021	Various		78,405,807	78,405,807	
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 09/15/53		12/03/2021	STOCKCROSS FINANCIAL SERV INC		34,962,000	34,962,000	
78486Q-AF-8	SVB FINANCIAL GROUP 1.800% 02/02/31		10/08/2021	Various		36,048,487	38,122,000	161,650
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		09/30/2021	Interest Capitalization		153,995	153,995	
78621#-AA-9	SACYR PLENARY UTILITY PARTNERS SR-UNSEC 3.700% 12/31/60		12/01/2021	GOLDMAN SACHS CAPITAL MARKETS		99,214,611	99,214,611	
79466L-AJ-3	SALESFORCE COM INC 1.950% 07/15/31		10/21/2021	Various		16,090,138	16,250,000	55,792
79466L-AK-0	SALESFORCE COM INC 2.700% 07/15/41		11/01/2021	Various		21,917,540	22,000,000	172,275
79466L-AL-8	SALESFORCE COM INC 2.900% 07/15/51		10/18/2021	Various		10,082,250	10,000,000	39,472
79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A 4.450% 05/12/27		10/18/2021	WELLS FARGO		18,765,790	17,000,000	332,019
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A 3.350% 04/16/31		11/03/2021	Various		47,311,280	47,000,000	30,988
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D 1.130% 11/16/26		02/09/2021	JP MORGAN SECURITIES		24,996,313	25,000,000	
80386W-AC-9	SASOL FINANCING USA LLC 4.375% 09/18/26		03/11/2021	BANK OF AMERICA		5,600,000	5,600,000	
80386W-AD-7	SASOL FINANCING USA LLC 5.500% 03/18/31		03/11/2021	BANK OF AMERICA		5,725,000	5,725,000	
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		03/31/2021	Interest Capitalization		839,879	839,879	
808513-BG-9	CHARLES SCHWAB CORP 1.650% 03/11/31		05/11/2021	KEYBANC CAPITAL MARKETS		4,728,250	5,000,000	14,208
808513-BS-3	CHARLES SCHWAB CORP 2.300% 05/13/31		05/11/2021	Various		27,951,250	28,000,000	
81257@-AA-6	SEATTLE ARENA COMPANY, LLC SR-UNSEC 3.500% 03/31/46		09/30/2021	Truist		100,000,000	100,000,000	
81728X-AA-6	SENTARA HEALTHCARE SERIES 2021 2.927% 11/01/51		10/07/2021	RBC DAIN RAUSCHER INC.		42,675,000	42,675,000	
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		03/03/2021	BARCLAYS BANK PLC		13,183,750	13,183,750	
824348-BN-5	SHERWIN WILLIAMS CO 2.200% 03/15/32		11/23/2021	Various		21,262,608	21,600,000	9,778
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		10/19/2021	CREDIT SUISSE SECURITIES US LL		18,889,524	18,891,946	
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28		06/07/2021	JP MORGAN SECURITIES		5,450,000	5,450,000	
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A 3.875% 09/01/31		08/02/2021	CITIGROUP GLOBAL MARKETS INC		24,850,000	24,850,000	
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		04/14/2021	BANK OF AMERICA		6,470,425	6,500,000	13,293
832696-AU-2	JM SMUCKER CO 2.125% 03/15/32		09/29/2021	Various		25,496,573	25,750,000	4,132
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		09/22/2021	Various		19,355,495	19,350,000	
83417@-AA-9	SolaREIT Issuer, LLC 4.000% 12/15/51		12/20/2021	GUGGENHEIM SECURITIES		1,800,000	1,800,000	
84132G-AD-1	SE ALASKA REG HEALTH CON 3.485% 07/01/51		09/23/2021	BANK OF AMERICA		25,000,000	25,000,000	
843646-AW-0	SOUTHERN POWER CO 0.900% 01/15/26		01/05/2021	JP MORGAN SECURITIES		4,663,546	4,675,000	
845437-BT-8	SOUTHWESTERN ELEC POWER 3.250% 11/01/51		11/01/2021	GOLDMAN SACHS & COMPANY		36,866,430	37,000,000	
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8 3.150% 05/01/50		02/23/2021	BARCLAYS BANK PLC		8,591,572	8,600,000	91,053
852388-AA-1	STADCO LA-LLC SR-UNSEC 3.750% 05/15/56		08/05/2021	BANK OF AMERICA SECURITIES LLC		85,000,000	85,000,000	
85253#-AK-7	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC 2.950% 09/28/33		09/28/2021	U.S. BANK		30,000,000	30,000,000	
855244-AW-9	STARBUCKS CORP 2.250% 03/12/30		10/19/2021	Various		46,712,011	46,501,000	82,096
855244-AZ-2	STARBUCKS CORP 2.550% 11/15/30		10/20/2021	RBC DAIN RAUSCHER INC.		10,212,100	10,000,000	111,208
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		03/17/2021	CREDIT SUISSE SECURITIES US LL		1,400,357	1,471,640	869
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		05/15/2021	Interest Capitalization				
857477-BP-7	STATE STREET CORP 2.200% 03/03/31		10/12/2021	Various		23,699,778	23,875,000	41,983
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	WELLS FARGO		12,767,922	12,967,500	19,855
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		12/25/2021	Interest Capitalization		78,144	78,144	
863667-AY-7	STRYKER CORP 1.950% 06/15/30		10/20/2021	MORGAN STANLEY & CO. INC.		14,697,900	15,000,000	103,188
864486-AL-9	SUBURBAN PROPANE PARTNRS SERIES 144A 5.000% 06/01/31		05/10/2021	BANK OF AMERICA		1,200,000	1,200,000	
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		10/19/2021	CREDIT SUISSE SECURITIES US LL		15,807,455	15,813,815	
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		10/01/2021	Interest Capitalization		431,406	431,406	
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE 2.980% 06/01/51		08/25/2021	BA SECURITIES INC.		33,500,000	33,500,000	
871829-BJ-5	SYSCO CORPORATION 3.300% 02/15/50		09/30/2021	Various		15,394,680	15,100,000	24,768
871829-BK-2	SYSCO CORPORATION 2.400% 02/15/30		10/12/2021	HSBC SECURITIES USA INC		10,115,500	10,000,000	39,333
871829-BQ-9	SYSCO CORPORATION 2.450% 12/14/31		12/01/2021	JP MORGAN SECURITIES		9,559,488	9,600,000	
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		01/25/2021	BANK OF AMERICA		13,932,643	13,934,375	

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872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		01/25/2021	BANK OF AMERICA		789,430	789,615	
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK 12.000% 11/05/22		09/30/2021	Interest Capitalization		437,348	437,348	
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		10/22/2021	TWAINFUN		49,360,672	49,360,672	
87328@-AA-8	TWAIN FUNDING II LLC 4.000% 10/27/51		12/17/2021	Various		46,359,018	46,359,018	16,099
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.294% 08/25/51		08/11/2021	BARCLAYS BANK PLC		17,870,000	17,870,000	
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		08/11/2021	BARCLAYS BANK PLC		33,000,000	33,000,000	
875127-BH-4	TAMPA ELECTRIC CO 2.400% 03/15/31		10/14/2021	Various		10,889,687	10,792,000	12,742
875127-BJ-0	TAMPA ELECTRIC CO 3.450% 03/15/51		03/15/2021	WELLS FARGO		14,043,613	14,075,000	
87901J-AJ-4	TEGNA INC 4.625% 03/15/28		03/15/2021	Tax Free Exchange		10,350,000	10,350,000	239,344
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A 4.375% 01/15/30		11/16/2021	GOLDMAN SACHS & COMPANY		12,000,000	12,000,000	
88104L-AG-8	TERRAFORM POWER OPERATIN SERIES 144A 4.750% 01/15/30		10/27/2021	Various		32,063,750	30,700,000	218,065
882508-BL-7	TEXAS INSTRUMENTS INC 1.900% 09/15/31		10/20/2021	RBC DAIN RAUSCHER INC.		14,737,050	15,000,000	29,292
882508-BM-5	TEXAS INSTRUMENTS INC 2.700% 09/15/51		10/05/2021	BARCLAYS BANK PLC		14,814,300	15,000,000	24,750
883203-CB-5	TEXTRON INC 3.000% 06/01/30		10/18/2021	CITIGROUP GLOBAL MARKETS INC		10,456,100	10,000,000	115,833
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000% 10/15/31		10/21/2021	Various		14,420,083	14,750,000	34,444
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		10/20/2021	Various		49,931,200	50,000,000	182,000
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.079% 10/25/43		11/04/2021	TRANSFER		423,804	400,613	69
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.853% 03/25/37		11/04/2021	TRANSFER		1,276,877	1,359,856	603
89055F-AC-7	TOPBUILD CORP SERIES 144A 4.125% 02/15/32		09/28/2021	BANK OF AMERICA		9,300,000	9,300,000	
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP 1.900% 09/12/31		10/12/2021	BANK OF AMERICA		24,446,750	25,000,000	40,903
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		09/30/2021	Interest Capitalization		288,962	288,962	
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		09/30/2021	Interest Capitalization		1,490,898	1,490,898	
89417E-AQ-2	TRAVELERS COS INC 2.550% 04/27/50		10/20/2021	BARCLAYS BANK PLC		16,898,364	17,664,000	209,731
89417E-AR-0	TRAVELERS COS INC 3.050% 06/08/51		06/03/2021	CREDIT SUISSE SECURITIES US LL		24,926,750	25,000,000	
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		02/16/2021	QUADCAPITAL ADVISORS LLC		1,010,313	1,010,313	
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SR-UNSEC 4.500% 03/01/26		03/01/2021	GOLDMAN SACHS CAPITAL MARKETS		60,000,000	60,000,000	
897051-AC-2	TRONOX INC SERIES 144A 4.625% 03/15/29		03/01/2021	CREDIT SUISSE SECURITIES US LL		9,158,000	9,158,000	
89788K-AA-4	TRUIST BANK SERIES BKNT 2.250% 03/11/30		11/01/2021	Various		20,403,767	20,450,000	53,963
89838L-AH-7	TRUSTEES OF BOSTON COLL 3.042% 07/01/57		06/15/2021	BARCLAYS BANK PLC		9,290,000	9,290,000	
90138F-AD-4	TWILIO INC 3.875% 03/15/31		03/04/2021	JP MORGAN SECURITIES		13,400,000	13,400,000	
902104-AC-2	II VI INC SERIES 144A 5.000% 12/15/29		12/08/2021	JP MORGAN SECURITIES		5,150,000	5,150,000	
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		04/14/2021	CGA CAPITAL		118,704,251	118,704,251	
90229@-AA-2	GROUND LEASE TRUST A 2018C-M 3.996% 02/15/62		12/30/2021	CGA CAPITAL		188,495,961	188,495,961	
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		01/15/2021	CREDIT SUISSE SECURITIES US LL		4,798,771	4,798,885	
90473L-AA-0	UNIFRAX ESCROW ISS CORP SERIES 144A 5.250% 09/30/28		09/15/2021	JP MORGAN SECURITIES		6,160,000	6,160,000	
904764-BQ-9	UNILEVER CAPITAL CORP 1.750% 08/12/31		10/21/2021	BANK OF AMERICA		14,521,500	15,000,000	53,229
904764-BR-7	UNILEVER CAPITAL CORP SERIES 30Y 2.625% 08/12/51		10/22/2021	RBC DAIN RAUSCHER INC.		9,804,700	10,000,000	53,958
906548-CS-9	UNION ELECTRIC CO 2.625% 03/15/51		10/20/2021	MORGAN STANLEY & CO. INC.		9,491,700	10,000,000	26,979
906548-CT-7	UNION ELECTRIC CO 2.150% 03/15/32		10/13/2021	Various		31,949,640	32,000,000	13,497
907818-FU-7	UNION PACIFIC CORP 2.375% 05/20/31		05/17/2021	JP MORGAN SECURITIES		10,000,000	10,000,000	
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		08/03/2021	JP MORGAN SECURITIES		5,647,036	5,081,063	12,438
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		01/25/2021	GOLDMAN SACHS & COMPANY		6,061,500	6,061,500	
911363-AM-1	UNITED RENTALS NORTH AM 3.875% 02/15/31		06/28/2021	CITIGROUP GLOBAL MARKETS INC		3,052,500	3,000,000	43,594
911365-BP-8	UNITED RENTALS NORTH AM 3.750% 01/15/32		07/30/2021	MORGAN STANLEY & CO. INC.		5,500,000	5,500,000	
91159H-JB-7	US BANCORP 2.491% 11/03/36		10/27/2021	U.S. BANCORP INVESTMENTS INC		25,000,000	25,000,000	
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A 4.500% 05/01/29		11/15/2021	Various		16,450,000	16,300,000	14,375
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		05/11/2021	RBC DAIN RAUSCHER INC.		1,161,122	1,146,788	17,997
91862@-AB-0	VC 3 LS 2021, L.P. 4.750% 10/01/31		10/14/2021	GOLDMAN SACHS CAPITAL MARKETS		100,000,000	100,000,000	
92277G-AW-7	VENTAS REALTY LP 2.500% 09/01/31		09/15/2021	Various		25,106,468	25,075,000	17,528
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		11/01/2021	Various		27,240,815	27,000,000	71,813
92535U-AC-8	VERTIV GROUP CORP SERIES IAI 4.125% 11/15/28		10/14/2021	CITIGROUP GLOBAL MARKETS INC		7,834,375	7,825,000	
92537K-AE-4	VERUS SECURITIZATION TRUST SERIES 2019-4 CLASS B1 144A 3.860% 11/25/59		02/12/2021	MORGAN STANLEY & CO. INC.		2,309,063	2,250,000	3,860
92538F-AE-4	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS B1 144A 3.194% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL		2,357,918	2,358,000	3,975
92556#-AF-8	VIANT SPV LLC 4.900% 12/18/26		12/13/2021	KEYBANC CAPITAL MARKETS		20,000,000	20,000,000	
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		10/28/2021	Tax Free Exchange		7,653,859	7,675,000	73,104
92556V-AE-6	VIATRIS INC 3.850% 06/22/40		10/28/2021	Tax Free Exchange		27,158,003	26,575,000	358,098
92556V-AF-3	VIATRIS INC 4.000% 06/22/50		10/28/2021	Tax Free Exchange		23,998,028	24,050,000	339,372
92778*-AA-5	VIRGINIA COMWLTH UNIV HEALTH SY 3.008% 09/15/49		07/15/2021	CITIGROUP GLOBAL MARKETS INC		37,800,000	37,800,000	
927804-GD-0	VIRGINIA ELEC & POWER CO 2.450% 12/15/50		10/20/2021	MITSUBISHI UFJ SECURITIES USA		6,501,484	7,180,000	61,942
927804-GE-8	VIRGINIA ELEC & POWER CO 2.300% 11/15/31		11/15/2021	BANK OF AMERICA		14,966,850	15,000,000	
928563-AK-1	VMWARE INC 1.800% 08/15/28		10/19/2021	BARCLAYS BANK PLC		4,876,150	5,000,000	19,750
928563-AL-9	VMWARE INC 2.200% 08/15/31		10/19/2021	Various		54,584,130	55,000,000	71,500
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.750% 05/13/30		04/22/2021	DEUTSCHE BANK SECURITIES INCOR		5,522,850	5,000,000	84,896
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 2.831% 04/25/35		07/09/2021	TRANSFER		1,490,779	1,477,455	928
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 2.536% 08/25/35		07/09/2021	TRANSFER		408,076	392,416	223

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92939U-AE-6	WEC ENERGY GROUP INC 1.800% 10/15/30		10/13/2021	MITSUBISHI UFJ SECURITIES USA		14,354,400	15,000,000	
92940P-AG-9	WRKCO INC 3.000% 06/15/33		10/12/2021	Various		26,771,212	25,400,000	173,350
92943G-AD-3	WR GRACE HOLDING LLC SERIES 144A 4.875% 06/15/27		08/16/2021	Taxable Exchange		8,290,000	8,000,000	106,167
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		12/15/2021	Interest Capitalization		455,568	455,568	
931142-EU-3	WALMART INC 2.500% 09/22/41		10/08/2021	Various		49,642,750	50,000,000	50,347
93401*-AB-6	WARBURG PINCUS LLC SERIES B 2.870% 09/29/33		09/29/2021	GOLDMAN SACHS CAPITAL MARKETS		5,000,000	5,000,000	
93401*-AC-4	WARBURG PINCUS LLC WARBURG PINCUS LLC 2.870% 09/29/33		12/15/2021	GOLDMAN SACHS CAPITAL MARKETS		10,000,000	10,000,000	
93401*-AD-2	WARBURG PINCUS LLC 3.020% 09/29/36		12/15/2021	GOLDMAN SACHS CAPITAL MARKETS		145,000,000	145,000,000	
93710W-AA-3	WASH MULTIFAM ACQ INC SERIES 144A 5.750% 04/15/26		04/08/2021	BARCLAYS BANK PLC		1,550,000	1,550,000	
938837-C*-0	WASHINGTON GAS LIGHT CO 2.980% 12/15/51		12/15/2021	TD SECURITIES		53,000,000	53,000,000	
94106L-BP-3	WASTE MANAGEMENT INC 1.500% 03/15/31		10/15/2021	WELLS FARGO		9,379,600	10,000,000	14,167
94106L-BR-9	WASTE MANAGEMENT INC 2.950% 06/01/41		10/21/2021	Various		25,939,658	25,300,000	312,520
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		10/15/2021	Interest Capitalization		39,585	39,585	
95001T-BL-8	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS B4 144A 3.978% 11/25/48		01/26/2021	WELLS FARGO		3,634,400	3,552,254	10,804
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5 2.626% 04/15/54		04/22/2021	WELLS FARGO		29,096,568	28,250,000	8,243
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS 2.883% 04/15/54		04/22/2021	WELLS FARGO		6,437,406	6,250,000	2,002
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		06/15/2021	GUGGENHEIM CAPITAL MARKETS LLC		31,342,500	31,342,500	
95709T-AQ-3	WESTAR ENERGY INC SR SEC 3.250% 09/01/49		10/13/2021	SCOTIA CAPITAL INC		6,357,014	6,105,000	24,250
95765P-AE-9	WESTERN & SOUTHERN LIFE SERIES 144A 3.750% 04/28/61		05/19/2021	Various		16,893,760	17,000,000	16,771
97068L-AB-4	WILLIS KNIGHTON MED CTR SERIES 2021 3.065% 03/01/51		08/26/2021	Various		88,067,470	89,500,000	199,140
97382X-AA-9	WINDWARD CONCOURSE ALPHARETTA SR-SEC 4.088% 09/15/56		10/08/2021	MESIROW FINANCIAL		15,300,000	15,000,000	
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		05/20/2021	GOLDMAN SACHS CAPITAL MARKETS		55,465,191	55,465,191	
976826-BP-1	WISCONSIN POWER & LIGHT 1.950% 09/16/31		09/29/2021	Various		23,471,320	23,842,000	18,265
976843-BN-1	WISCONSIN PUBLIC SERVICE 2.850% 12/01/51		11/10/2021	Various		18,567,134	18,600,000	
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A 4.000% 08/15/29		08/12/2021	JP MORGAN SECURITIES		10,030,313	10,020,000	
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		05/27/2021	BARCLAYS BANK PLC		16,392,915	16,392,915	
C4879#-AA-1	KGK DIAMONDS FINANCE LP 4.774% 05/20/31		08/06/2021	GUGGENHEIM SECURITIES		98,000,000	98,000,000	
C7077#-AA-4	PG INVENTORY FINANCE LP 4.459% 10/20/31		11/02/2021	GUGGENHEIM SECURITIES		60,000,000	60,000,000	
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.480% 06/08/31		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		12,250,000	12,250,000	
G1847#-AB-0	CAPITAL INVESTORS EUROPE PBI L 1.540% 06/08/33		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		31,850,000	31,850,000	
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L 2.190% 06/08/41		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		60,025,000	60,025,000	
G3029*-AA-2	EASTLIGHT COMMUNITY HOMES LIMI 2.180% 08/19/36		08/19/2021	NATWEST MARKETS		54,644,000	54,644,000	
G4438#-AC-7	HIBERNIA REIT PLC 1.880% 07/23/31		07/23/2021	BARCLAYS CAPITAL INC		8,850,000	8,850,000	
G4438#-AD-5	HIBERNIA REIT PLC 1.920% 07/23/33		07/23/2021	BARCLAYS CAPITAL INC		32,450,000	32,450,000	
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34		07/21/2021	NATIONAL AUSTRALIA BANK		80,000,000	80,000,000	
Q9609*-AB-4	WESTCONNEX GROUP 3.080% 06/15/33		06/15/2021	NATIONAL AUSTRALIA BANK		45,000,000	45,000,000	
Q9609*-AC-2	WESTCONNEX GROUP 3.280% 06/15/36		06/15/2021	NATIONAL AUSTRALIA BANK		45,000,000	45,000,000	
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		12/16/2021	Various		37,844,722	37,844,722	
Z00010-F8-8	Transformation Tech Investors 5.000% 01/31/27		12/01/2021	DIRECT		312,500	312,500	
Z0002D-E9-8	UBEO LLC 9.750% 12/30/27		12/31/2021	DIRECT		21,815,097	22,260,303	
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC 8.714% 08/05/22		02/01/2021	DILLON READ & CO. INC.		5,000,000	5,000,000	
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC 8.714% 08/05/22		10/01/2021	Interest Capitalization		486,069	486,069	
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		08/02/2021	DIRECT		7,717,500	7,875,000	
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		12/31/2021	Interest Capitalization		660,609	660,609	
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		09/30/2021	Interest Capitalization		173,603	173,603	
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		12/30/2021	Interest Capitalization		8,483	8,483	
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		12/01/2021	Interest Capitalization		(113,943)	(113,943)	
Z00075-91-3	JGW IX LLC SR-UNSEC 4.000% 09/15/46		08/06/2021	JGW IX LLC		1,069,088	1,069,088	
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC 4.250% 06/15/51		09/07/2021	JG WENTWORTH XLIV LLC		26,454,147	26,454,147	
Z00083-09-9	GLOBAL INFRASTRUCTURE MANAGEME GLOBAL INFRASTRUCTURE MANAGEME 2.860% 12/01/33		12/01/2021	BANK OF AMERICA		35,000,000	35,000,000	
Z00083-49-5	HERCULES PRIVATE CREDIT FUND L 4.160% 07/15/31		12/23/2021	GUGGENHEIM SECURITIES		24,000,000	24,000,000	
Z1949*-AA-2	Century City Ground Lease 3.180% 10/15/42		12/22/2021	BANC OF AMERICA SECURITIES INC		35,000,000	35,000,000	
009110-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	05/12/2021	CITIGROUP GLOBAL MARKETS INC		6,958,000	6,958,000	
064159-4B-9	BANK OF NOVA SCO 2.150% 08/01/31	A	10/08/2021	Various		53,871,923	54,000,000	101,797
071734-AN-7	BAUSCH HEALTH COS INC SERIES 144A 4.875% 06/01/28	A	09/14/2021	U.S. BANCORP LIBRA		15,509,375	15,000,000	195,508
0778FP-AG-4	BELL CANADA SERIES US-5 2.150% 02/15/32	A	10/25/2021	Various		44,562,950	45,000,000	44,792
0778FP-AH-2	BELL CANADA SERIES US-6 3.200% 02/15/52	A	08/09/2021	THE TORONTO-DOMINION BANK		40,084,361	40,100,000	
35100L-A*-9	FOUR SEAS L.P. SR-UNSEC 4.949% 02/28/31	A	03/02/2021	GUGGENHEIM CAPITAL MARKETS LLC		56,700,000	56,700,000	
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	09/30/2021	BANK OF AMERICA		28,241,620	27,825,000	237,948
683715-AD-8	OPEN TEXT OPEN TEXT HOLD SERIES 144A 3.875% 12/01/29	A	11/09/2021	BARCLAYS BANK PLC		8,480,000	8,480,000	
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A 4.125% 12/01/31	A	11/09/2021	BARCLAYS BANK PLC		11,190,000	11,190,000	
78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN 2.300% 11/03/31	A	10/26/2021	RBC DAIN RAUSCHER INC.		24,971,000	25,000,000	
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A 4.500% 03/15/29	A	03/02/2021	RBC DAIN RAUSCHER INC.		9,954,750	9,836,000	
89114T-ZJ-4	TORONTO DOMINION BANK SERIES MTN 2.000% 09/10/31	A	09/30/2021	RBC DAIN RAUSCHER INC.		9,828,500	10,000,000	13,333
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		05/21/2021	ALTIMA DENTAL CANADA HOLDINGS		1,280,498	1,327,801	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		08/31/2021	Interest Capitalization		1,463,547	1,463,547	
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 06/16/23		08/31/2021	Interest Capitalization		180,521	180,521	
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 11.250% 06/16/23		08/31/2021	Interest Capitalization		41,530	41,530	
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		08/31/2021	Interest Capitalization		90,907	90,907	
C5291#-AA-8	AMENITY HEALTHCARE MANITOBA SUB-UNSEC 11.750% 03/29/26		01/01/2021	Interest Capitalization		2,929,162	2,929,162	
C8126#-AA-3	SG RECEIVABLES FINANCE LP A-SR-UNSEC 4.030% 04/20/28	A	08/02/2021	GUGGENHEIM SECURITIES		92,100,000	92,100,000	
C8126#-AB-1	SG RECEIVABLES FINANCE LP B-SUB-UNSEC 4.767% 04/20/28	A	08/02/2021	GUGGENHEIM SECURITIES		5,400,000	5,400,000	
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		08/31/2021	Interest Capitalization		251,723	251,723	
00144G-AA-9	AIMCO SERIES 2021-14A CLASS X 144A 0.932% 04/20/34	D	03/03/2021	JP MORGAN SECURITIES		4,000,000	4,000,000	
00652M-AH-5	ADANI PORTS AND SPECIAL SERIES 144A 3.100% 02/02/31	D	01/26/2021	BARCLAYS BANK PLC		8,100,000	8,100,000	
00652M-AJ-1	ADANI PORTS AND SPECIAL SERIES 144A 5.000% 08/02/41	D	07/26/2021	STANDARD CHARTERED BANK		8,000,000	8,000,000	
00652M-AK-8	ADANI PORTS AND SPECIAL SERIES 144A 3.828% 02/02/32	D	07/26/2021	STANDARD CHARTERED BANK		10,000,000	10,000,000	
00774M-AV-7	AERCAP IRELAND CAP GLOBA 2.450% 10/29/26	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		12,578,832	12,600,000	
00774M-AW-5	AERCAP IRELAND CAP GLOBA 3.000% 10/29/28	D	10/21/2021	GOLDMAN SACHS & COMPANY		14,523,519	14,550,000	
00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.300% 01/30/32	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		7,073,304	7,100,000	
00774M-AY-1	AERCAP IRELAND CAP GLOBA 3.400% 10/29/33	D	11/23/2021	Various		17,544,175	17,500,000	42,736
00774M-AZ-8	AERCAP IRELAND CAP GLOBA 3.850% 10/29/41	D	10/21/2021	GOLDMAN SACHS & COMPANY		2,244,713	2,250,000	
00787C-AD-4	AEROPUERTO INTL TOCUMEN SERIES 144A 4.000% 08/11/41	D	08/06/2021	Various		4,603,500	4,600,000	
00851T-AE-6	AGL CLO 1 LTD SERIES 2021-11A CLASS B1 144A 1.824% 04/15/34	D	04/20/2021	CREDIT SUISSE SECURITIES US LL		25,000,000	25,000,000	
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A 1.182% 04/20/34	D	03/16/2021	JP MORGAN SECURITIES		7,500,000	7,500,000	
00900C-AN-4	AIMCO SERIES 2017-AA CLASS BR 144A 1.632% 04/20/34	D	03/16/2021	JP MORGAN SECURITIES		16,500,000	16,500,000	
00901F-AC-0	AIMCO SERIES 2021-16A CLASS B 144A 1.772% 01/17/35	D	11/05/2021	GOLDMAN SACHS & COMPANY		7,150,000	7,150,000	
013304-AA-8	ALBION FINANCING 1SARL SERIES 144A 6.125% 10/15/26	D	10/20/2021	BARCLAYS BANK PLC		21,490,000	21,440,000	
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A 4.550% 09/27/51	D	09/09/2021	JP MORGAN SECURITIES		37,950,000	37,950,000	
020564-AD-2	ALPEK SA DE CV SERIES 144A 4.250% 09/18/29	D	05/04/2021	Various		1,618,530	1,525,000	8,506
020564-AE-0	ALPEK SA DE CV SERIES 144A 3.250% 02/25/31	D	02/18/2021	CITIGROUP GLOBAL MARKETS INC		6,608,173	6,625,000	
02156L-AH-4	ALTICE FRANCE SA SERIES 144A 5.500% 10/15/29	D	09/24/2021	JP MORGAN SECURITIES		13,735,000	13,735,000	
032523-AB-8	ANADOLU EFES BIR SERIES 144A 3.375% 06/29/28	D	10/08/2021	Various		9,082,223	9,075,000	28,969
03512T-AE-1	ANGLOGOLD HOLDINGS PLC 3.750% 10/01/30	D	03/11/2021	JP MORGAN SECURITIES		3,067,500	3,000,000	51,250
03512T-AF-8	ANGLOGOLD HOLDINGS PLC 3.375% 11/01/28	D	10/19/2021	JP MORGAN SECURITIES		47,174,777	47,275,000	
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A 2.375% 10/14/30	D	05/04/2021	Various		5,071,619	5,195,000	7,540
03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144 1.482% 10/20/30	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000	
03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144 2.350% 10/20/30	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000	
03835V-AJ-5	APTIV PLC 3.100% 12/01/51	D	11/10/2021	GOLDMAN SACHS & COMPANY		9,639,200	10,000,000	
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	D	10/20/2021	Various		14,004,257	13,174,000	137,446
04365X-AA-6	ASCOT GROUP LTD SERIES 144A 4.250% 12/15/30	D	11/05/2021	Various		17,608,836	16,700,000	156,648
046353-AX-6	ASTRAZENECA PLC 2.125% 08/06/50	D	10/06/2021	JEFFERIES & CO. INC.		8,817,458	10,125,000	37,055
04916W-AA-2	ATLANTICA SUSTAIN INFRA SERIES 144A 4.125% 06/15/28	D	12/01/2021	RBC DAIN RAUSCHER INC.		12,810,000	12,710,000	223,438
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	08/11/2021	BARCLAYS BANK PLC		3,850,000	3,850,000	
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A 3.000% 09/15/50	D	02/09/2021	MITSUBISHI UFJ SECURITIES USA		10,093,100	10,000,000	121,667
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A 1.900% 02/15/31	D	10/18/2021	GOLDMAN SACHS & COMPANY		19,118,400	20,000,000	67,978
05578Q-AF-0	BPCE SA SERIES 144A 3.116% 10/19/32	D	10/12/2021	MORGAN STANLEY & CO. INC.		64,000,000	64,000,000	
05578Q-AG-8	BPCE SA SERIES 144A 3.582% 10/19/42	D	10/12/2021	MORGAN STANLEY & CO. INC.		68,000,000	68,000,000	
05583J-AJ-1	BPCE SA SERIES 144A 2.277% 01/20/32	D	09/01/2021	Various		24,794,750	25,000,000	30,676
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A 2.875% 10/14/31	D	10/06/2021	BANK OF AMERICA		21,219,624	21,600,000	
059520-AC-0	BANCO DE CHILE SERIES 144A 2.990% 12/09/31	D	12/06/2021	CITIGROUP GLOBAL MARKETS INC		18,295,875	18,750,000	
05964H-AM-7	BANCO SANTANDER SA 2.958% 03/25/31	D	03/23/2021	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000	
05970F-AD-3	BANCO SANTANDER CHILE SERIES 144A 3.177% 10/26/31	D	10/21/2021	SANTANDER SECURITIES INC.		15,000,000	15,000,000	
05971K-AG-4	BANCO SANTANDER SA 2.749% 12/03/30	D	08/17/2021	RBC DAIN RAUSCHER INC.		5,026,850	5,000,000	29,017
05971K-AL-3	BANCO SANTANDER SA 3.225% 11/22/32	D	11/15/2021	BANK OF AMERICA		50,000,000	50,000,000	
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A 3.250% 09/30/31	D	03/23/2021	BANK OF AMERICA		5,894,985	5,900,000	
05991C-AA-1	BANCO INDUSTRIAL SA SERIES 144A 4.875% 01/29/31	D	01/22/2021	BANK OF AMERICA		2,475,000	2,475,000	
06738E-BR-5	BARCLAYS PLC 2.667% 03/10/32	D	10/26/2021	BARCLAYS BANK PLC		9,937,400	10,000,000	35,560
08860H-AC-8	BHARTI AIRTEL LTD SERIES 144A 3.250% 06/03/31	D	02/24/2021	JP MORGAN SECURITIES		18,732,750	18,750,000	
09659T-2C-4	BNP PARIBAS SERIES 144A 2.824% 01/26/41	D	01/19/2021	BNP PARIBAS		35,000,000	35,000,000	
09659W-2P-8	BNP PARIBAS SERIES 144A 2.871% 04/19/32	D	04/12/2021	BNP PARIBAS		18,300,000	18,300,000	
11778E-AA-4	B3 SA BRASIL BOLSA BALCA SERIES 144A 4.125% 09/20/31	D	12/14/2021	Various		9,840,700	10,000,000	48,858
12547L-AQ-1	CIFC FUNDING LTD SERIES 2020-2A CLASS BR 144A 1.732% 10/20/34	D	08/27/2021	RBC DAIN RAUSCHER INC.		18,345,000	18,345,000	
12547L-AS-7	CIFC FUNDING LTD SERIES 2020-2A CLASS CR 144A 2.182% 10/20/34	D	08/27/2021	RBC DAIN RAUSCHER INC.		870,000	870,000	
12547L-AU-2	CIFC FUNDING LTD SERIES 2020-2A CLASS DR 144A 3.182% 10/20/34	D	08/27/2021	RBC DAIN RAUSCHER INC.		2,640,000	2,640,000	
12555Q-AS-5	CIFC FUNDING LTD SERIES 2020-1A CLASS BR 144A 1.774% 07/15/36	D	07/22/2021	BARCLAYS BANK PLC		5,625,000	5,625,000	
12555Q-AW-6	CIFC FUNDING LTD SERIES 2020-1A CLASS DR 144A 3.224% 07/15/36	D	07/22/2021	BARCLAYS BANK PLC		2,125,000	2,125,000	
12559D-AE-1	CIFC FUNDING LTD SERIES 2020-1A CLASS ER 144A 6.374% 07/15/36	D	07/22/2021	BARCLAYS BANK PLC		500,000	500,000	
12563Y-AC-3	CIFC FUNDING LTD SERIES 2021-2A CLASS B 144A 1.574% 04/15/34	D	03/05/2021	BANK OF AMERICA		4,375,000	4,375,000	
12674C-AA-1	CA MAGNUM HOLDINGS SERIES 144A 5.375% 10/31/26	D	11/03/2021	GOLDMAN SACHS & COMPANY		5,260,000	5,185,000	896

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	11/15/2021	Interest Capitalization		2,986,945	2,986,945	
14979I-AS-4	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS B1R 144A 1.772% 07/17/34	D	06/28/2021	BNP PARIBAS		4,150,000	4,150,000	
14979I-BB-0	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS DR 144A 3.222% 07/17/34	D	06/28/2021	BNP PARIBAS		5,250,000	5,250,000	
151290-BZ-5	CEMEX SAB DE CV SERIES 144A 3.875% 07/11/31	D	06/25/2021	Various		10,312,500	10,275,000	53,927
156830-AA-9	KALLPA GENERACION SA CO.GUARNT 4.125% 08/16/27	D	12/20/2021	HSBC SECURITIES USA INC		1,247,400	1,200,000	17,325
17151@-AA-1	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS E 144A 8.284% 10/24/33	D	11/04/2021	DIRECT		13,720,000	14,000,000	
17151@-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A 0.000% 10/24/33	D	11/04/2021	Taxable Exchange		60,625,000	62,500,000	
19271@-AD-5	COLBUN SA SERIES 144A 3.150% 03/06/30	D	05/05/2021	Various		5,112,500	5,000,000	26,530
19271@-AE-3	COLBUN SA SERIES 144A 3.150% 01/19/32	D	10/15/2021	Various		20,105,203	20,125,000	
20271@-BQ-7	COMMONWEALTH BANK AUST SERIES 144A 3.305% 03/11/41	D	03/02/2021	MORGAN STANLEY & CO. INC.		17,850,000	17,850,000	
21039C-AB-0	CONSTELLIUM SE SERIES 144A 3.750% 04/15/29	D	02/09/2021	DEUTSCHE BANK SECURITIES INCOR		4,325,000	4,325,000	
21987B-BA-5	CODELCO INC SERIES 144A 3.700% 01/30/50	D	10/19/2021	JP MORGAN SECURITIES		24,436,500	25,000,000	210,694
22531@-AN-5	CREDIT AGRICOLE SA SERIES 144A 2.811% 01/11/41	D	06/03/2021	Various		71,727,250	73,000,000	171,003
22540I-AU-2	CREDIT SUISSE GROUP AG SERIES 144A 3.091% 05/14/32	D	08/12/2021	CREDIT SUISSE SECURITIES US LL		18,492,600	18,125,000	78,992
22608I-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	08/27/2021	Interest Capitalization		876,978	876,978	
23291K-AH-8	DH EUROPE FINANCE II 2.600% 11/15/29	D	10/28/2021	BNP PARIBAS		5,210,300	5,000,000	59,944
25152@-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	10/26/2021	Various		32,356,300	32,100,000	102,853
25152@-CP-2	DEUTSCHE BANK NY 2.311% 11/16/27	D	11/10/2021	DEUTSCHE BANK SECURITIES INCOR		25,975,000	25,975,000	
26873J-AA-0	ENN CLEAN ENERGY SERIES 144A 3.375% 05/12/26	D	05/06/2021	CITIGROUP GLOBAL MARKETS INC		14,051,778	14,100,000	
27915@-AP-4	ECOPETROL SA 4.625% 11/02/31	D	10/27/2021	CITIGROUP GLOBAL MARKETS INC		6,850,000	6,850,000	
29001L-AN-1	ELMWOOD CLO II LTD SERIES 2019-2A CLASS BR 144A 1.782% 04/20/34	D	03/26/2021	JP MORGAN SECURITIES		18,400,000	18,400,000	
29003E-AC-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS B 144A 1.682% 01/20/34	D	01/28/2021	JP MORGAN SECURITIES		7,500,000	7,500,000	
29245J-AM-4	EMPRESA NACIONAL DEL PET SERIES 144A 3.450% 09/16/31	D	09/09/2021	BANK OF AMERICA		1,494,720	1,500,000	
29245V-AE-5	ENTEL CHILE SA SERIES 144A 3.050% 09/14/32	D	09/09/2021	JP MORGAN SECURITIES		4,824,132	4,825,000	
29278G-AN-8	ENEL FINANCE INTL NV SERIES 144A 1.875% 07/12/28	D	07/13/2021	GOLDMAN SACHS & COMPANY		20,032,000	20,000,000	3,125
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A 2.250% 07/12/31	D	10/15/2021	Various		57,320,507	57,925,000	165,000
29278G-AQ-1	ENEL FINANCE INTL NV SERIES 144A 2.875% 07/12/41	D	09/28/2021	Various		49,754,603	50,512,000	126,892
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A 5.000% 10/30/29	D	10/07/2021	MORGAN STANLEY & CO. INC.		9,525,000	9,525,000	
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	02/09/2021	HSBC SECURITIES USA INC		10,000,000	10,000,000	
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A 2.980% 03/18/31	D	03/11/2021	CITIGROUP GLOBAL MARKETS INC		9,867,800	10,000,000	
39530M-AA-6	GREENKO POWER II LTD SERIES 144A 4.300% 12/13/28	D	12/07/2021	BARCLAYS BANK PLC		10,000,000	10,000,000	
40428@-CV-9	HSBC HOLDINGS PLC 2.206% 08/17/29	D	08/11/2021	Various		23,399,400	23,400,000	
40428@-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	D	11/15/2021	HSBC SECURITIES USA INC		50,000,000	50,000,000	
44969I-AA-2	ILIAD HOLDING SAS SERIES 144A 6.500% 10/15/26	D	10/13/2021	JP MORGAN SECURITIES		9,615,000	9,615,000	
44969I-AC-8	ILIAD HOLDING SAS SERIES 144A 7.000% 10/15/28	D	10/22/2021	BANK OF AMERICA		5,162,500	5,000,000	
45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A 2.800% 02/10/31	D	12/20/2021	Various		14,254,129	14,500,000	75,272
45683Z-AW-3	ING GROEP NV 2.727% 04/01/32	D	08/17/2021	Various		20,065,750	19,500,000	130,669
46059@-AF-0	INTERNATIONAL GAME TECH SERIES 144A 4.125% 04/15/26	D	03/16/2021	JP MORGAN SECURITIES		2,950,000	2,950,000	
46128M-AQ-4	INVERSIONES CMPC SA SERIES 144A 3.000% 04/06/31	D	03/31/2021	BANK OF AMERICA		11,118,576	11,200,000	
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	D	04/22/2021	BANK OF AMERICA		3,600,000	3,600,000	
47837R-AA-8	JOHNSON CONTROLS TYCO FI 1.750% 09/15/30	D	10/08/2021	BARCLAYS BANK PLC		24,043,750	25,000,000	34,028
47837R-AD-2	JOHNSON CONTROLS TYCO FI 2.000% 09/16/31	D	09/30/2021	Various		39,501,100	40,000,000	14,444
50050G-AN-8	KOOKMIN BANK SERIES 144A 2.500% 11/04/30	D	05/04/2021	HSBC SECURITIES USA INC		4,930,350	5,000,000	694
50177W-A*-2	LBC TANK TERMINALS HOLDINGS NE 4.680% 10/27/29	C	10/25/2021	DC ADVISORY		31,333,333	31,333,333	
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	04/12/2021	HUNTINGTON BANK		16,701,891	16,701,891	
50201D-AA-1	LCPR SR SECURED FIN DAC SERIES 144A 6.750% 10/15/27	D	10/25/2021	BARCLAYS BANK PLC		9,528,750	9,000,000	19,069
50201D-AD-5	LCPR SR SECURED FIN DAC SERIES 144A 5.125% 07/15/29	D	08/13/2021	Various		12,823,750	12,675,000	19,361
52625@-AB-1	LENOVO GROUP LTD SERIES 144A 3.421% 11/02/30	D	12/21/2021	Various		4,285,873	4,191,000	20,056
55607@-AD-3	MACQUARIE BANK LTD SERIES 144A 3.052% 03/03/36	D	02/23/2021	GOLDMAN SACHS & COMPANY		15,000,000	15,000,000	
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A 2.691% 06/23/32	D	08/27/2021	Various		52,082,003	51,710,000	86,771
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A 2.871% 01/14/33	D	10/06/2021	GOLDMAN SACHS & COMPANY		25,000,000	25,000,000	
55820J-BG-4	MADISON PARK FUNDING LTD SERIES 2016-21A CLASS A2RR 144 1.774% 10/15/32	D	10/26/2021	CITIGROUP GLOBAL MARKETS INC		5,500,000	5,500,000	
59284M-AB-0	MEXICO CITY ARPT TRUST SR SEC 5.500% 10/31/46	D	12/13/2021	JEFFERIES & CO. INC.		2,027,500	2,000,000	13,750
59284M-AD-6	MEXICO CITY ARPT TRUST SR SEC 5.500% 07/31/47	D	10/12/2021	Various		8,644,750	8,500,000	88,917
59303S-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	01/12/2021	JEFFERIES & CO. INC.		8,103,786	8,145,000	
60081@-AR-8	MILLICOM INTL CELLULAR SERIES 144A 4.500% 04/27/31	D	09/21/2021	Tax Free Exchange		2,064,211	2,080,000	37,440
60273@-AA-8	MINEJESA CAPITAL BV SR SEC 4.625% 08/10/30	D	03/10/2021	NOMURA SECURITIES INTL INC.		1,037,500	1,000,000	4,111
60682Z-BX-1	MITSUBISHI UFJ FIN GRP 2.309% 07/20/32	D	07/12/2021	MITSUBISHI UFJ SECURITIES USA		25,500,000	25,500,000	
60682Z-CB-8	MITSUBISHI UFJ FIN GRP 2.494% 10/13/32	D	10/05/2021	MITSUBISHI UFJ SECURITIES USA		20,250,000	20,250,000	
60687Y-BU-2	MIZUHO FINANCIAL GROUP 2.564% 09/13/31	D	09/08/2021	MIZUHO SECURITIES USA INC.		14,300,000	14,300,000	
62878U-2B-7	NBN CO LTD SERIES 144A 2.625% 05/05/31	D	04/26/2021	BANK OF AMERICA		43,977,120	44,000,000	
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A 3.250% 05/11/41	D	10/19/2021	Various		34,911,173	34,625,000	232,465
62954H-AG-3	NXP BV NXP FDG NXP USA SERIES 144A 2.500% 05/11/31	D	10/19/2021	JP MORGAN SECURITIES		4,966,300	5,000,000	55,556
63252S-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.648% 01/14/41	D	01/05/2021	GOLDMAN SACHS & COMPANY		82,850,000	82,850,000	
63252S-AY-7	NATIONAL AUSTRALIA BANK SERIES 144A 2.990% 05/21/31	D	09/30/2021	JEFFERIES & CO. INC.		5,068,200	5,000,000	55,232

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63883K-AB-1	NATURA COSMETICOS SA SERIES 144A 4.125% 05/03/28	D	04/26/2021	BANK OF AMERICA		4,625,000	4,625,000	
64045D-AC-8	NEMAK SAB DE CV SERIES 144A 3.625% 06/28/31	D	06/23/2021	JP MORGAN SECURITIES		7,000,000	7,000,000	
64131T-AQ-7	NEUBERGER BERMAN CLO LTD SERIES 2017-16SA CLASS BR 144A 1.524% 04/15/34	D	03/03/2021	BANK OF AMERICA		4,500,000	4,500,000	
64133G-AX-8	NEUBERGER BERMAN CLO LTD SERIES 2020-37A CLASS DR 144A 2.982% 07/20/31	D	05/26/2021	CREDIT SUISSE SECURITIES US LL		1,750,000	1,750,000	
64134J-AG-8	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS D 144A 2.874% 04/16/33	D	06/23/2021	RAYMOND JAMES		2,050,000	2,045,900	17,901
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A 3.750% 06/23/31	D	12/21/2021	JP MORGAN SECURITIES		9,532,814	9,675,000	
67091T-AE-5	OFFICE CHERIFIEN DES PHO SERIES 144A 5.125% 06/23/51	D	12/22/2021	Various		16,573,898	17,239,000	266,494
67098D-AY-9	OAK HILL CREDIT PARTNERS SERIES 2019-4A CLASS DR 144A 3.328% 10/22/36	D	10/01/2021	CITIGROUP GLOBAL MARKETS INC		5,075,000	5,075,000	
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A 1.272% 07/20/34	D	06/17/2021	BANK OF AMERICA		7,500,000	7,500,000	
67098U-AQ-8	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS BR 144A 1.782% 07/20/34	D	06/17/2021	BANK OF AMERICA		18,750,000	18,750,000	
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	12/01/2021	CONVERSION		811,673	811,673	
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	06/01/2021	Interest Capitalization		785,073	785,073	
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A 1.774% 07/15/34	D	06/17/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
67707G-AG-4	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS B2 144A 2.319% 01/18/34	D	01/27/2021	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000	
67707L-AG-3	OAK HILL CREDIT PARTNERS SERIES 2021-10A CLASS B 144A 1.772% 01/18/36	D	11/22/2021	BANK OF AMERICA		6,650,000	6,650,000	
69370P-AL-5	PT PERTAMINA PERSERO SERIES 144A 2.300% 02/09/31	D	04/26/2021	MORGAN STANLEY & CO. INC.		5,712,000	6,000,000	30,283
69688F-AJ-9	PALMER SQUARE CLO LTD SERIES 2021-3A CLASS B 144A 1.774% 01/15/35	D	10/29/2021	JP MORGAN SECURITIES		3,550,000	3,550,000	
71675C-AB-4	PETRONAS CAPITAL LTD SERIES 144A 2.480% 01/28/32	D	04/27/2021	Various		9,902,990	10,000,000	413
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A 2.625% 04/08/31	D	03/31/2021	CITIGROUP GLOBAL MARKETS INC		7,889,030	7,975,000	
78081B-AK-9	ROYALTY PHARMA PLC SERIES WI 2.200% 09/02/30	D	08/03/2021	Tax Free Exchange		38,264,782	38,750,000	357,576
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI 3.300% 09/02/40	D	08/03/2021	Tax Free Exchange		40,983,481	40,000,000	553,667
78081B-AN-3	ROYALTY PHARMA PLC 2.150% 09/02/31	D	10/26/2021	BNP PARIBAS		9,514,400	10,000,000	54,944
78392B-AC-1	SK HYNIX INC SERIES 144A 2.375% 01/19/31	D	05/06/2021	STANDARD CHARTERED BANK		4,834,780	5,000,000	36,219
80007R-AR-6	SANDS CHINA LTD SERIES 144A 3.250% 08/08/31	D	09/09/2021	BARCLAYS BANK PLC		4,996,350	5,000,000	
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A 2.250% 11/24/30	D	04/26/2021	JEFFERIES & CO. INC.		2,904,000	3,000,000	28,875
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A 4.000% 04/15/29	D	03/15/2021	GOLDMAN SACHS & COMPANY		7,200,000	7,200,000	
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A 2.875% 03/11/41	D	03/02/2021	MORGAN STANLEY & CO. INC.		19,954,600	20,000,000	
833636-AL-7	SOCIEDAD QUIMICA Y MINER SERIES 144A 3.500% 09/10/51	D	09/14/2021	Various		24,789,450	25,000,000	
83368R-BD-3	SOCIETE GENERALE SERIES 144A 2.889% 06/09/32	D	06/03/2021	Various		45,773,800	45,850,000	
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	03/17/2021	CREDIT SUISSE SECURITIES US LL		433,468	455,533	258
86562M-BZ-2	SUMITOMO MITSUI FINL GRP 2.142% 09/23/30	D	08/31/2021	GOLDMAN SACHS & COMPANY		9,830,300	10,000,000	94,605
86562M-CK-4	SUMITOMO MITSUI FINL GRP 2.930% 09/17/41	D	09/13/2021	SMBC NIKKO SECURITIES AMERICA		25,000,000	25,000,000	
86964W-AK-8	SUZANO AUSTRIA G 3.125% 01/15/32	D	12/20/2021	HSBC SECURITIES USA INC		4,842,500	5,000,000	74,219
87248W-AN-8	TICP CLO LTD SERIES 2017-8A CLASS A2R 144A 1.832% 10/20/34	D	10/29/2021	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000	
88322Y-AK-7	THAIOIL TRSRY CENTER SERIES 144A 2.500% 06/18/30	D	05/06/2021	Various		4,840,675	5,000,000	49,306
88330P-AG-5	THAYER PARK CLO LTD SERIES 2017-1A CLASS ER 144A 9.002% 04/20/34	D	02/26/2021	BNP PARIBAS		720,000	750,000	
898324-AC-2	TRUST F/1401 SR UNSEC 5.250% 01/30/26	D	03/25/2021	GOLDMAN SACHS & COMPANY		3,290,940	3,000,000	26,250
902613-AE-8	UBS GROUP AG SERIES 144A 2.095% 02/11/32	D	11/04/2021	Various		34,866,880	35,500,000	83,218
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A 4.875% 07/15/31	D	10/27/2021	CREDIT SUISSE SECURITIES US LL		10,225,000	10,000,000	140,833
90403Y-AA-7	ULTRATECH CEMENT LTD SERIES 144A 2.800% 02/16/31	D	12/08/2021	Various		12,860,739	13,175,000	82,367
91127K-AE-2	UNITED OVERSEAS BANK LTD SERIES 144A 2.000% 10/14/31	D	04/07/2021	HSBC SECURITIES USA INC		9,955,500	10,000,000	
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	D	10/19/2021	Various		26,672,479	22,856,000	152,769
92858R-AB-6	VMED O2 UK FINAN SERIES 144A 4.750% 07/15/31	D	10/22/2021	Various		34,563,638	34,110,000	212,209
961214-EP-4	WESTPAC BANKING CORP 2.668% 11/15/35	D	09/30/2021	BARCLAYS BANK PLC		4,900,500	5,000,000	51,507
961214-EQ-2	WESTPAC BANKING CORP 2.963% 11/16/40	D	06/03/2021	BANK OF AMERICA		4,735,400	5,000,000	8,642
961214-ET-6	WESTPAC BANKING CORP 2.150% 06/03/31	D	05/25/2021	MORGAN STANLEY & CO. INC.		14,690,739	14,700,000	
B1000#-AA-0	AEDIFICA SA SR-UNSEC 2.580% 03/03/28	B	03/03/2021	BNP PARIBAS		34,937,500	34,937,500	
B1401#-AH-0	BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.550% 12/08/35	B	01/06/2021	ING SECURITIES		36,843,000	36,843,000	
B1401#-AK-3	BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.940% 12/08/40	B	01/06/2021	ING SECURITIES		36,843,000	36,843,000	
B7000*-AA-1	MONTEA NV SR-UNSEC 1.280% 04/27/31	B	04/27/2021	ING SECURITIES		21,746,700	21,746,700	
B7000*-AB-9	MONTEA NV 1.280% 06/23/31	B	06/23/2021	ING SECURITIES		8,335,600	8,335,600	
BR9645-80-4	BANK HAPOALIM SERIES 144A 3.255% 01/21/32	D	10/14/2021	CITIGROUP GLOBAL MARKETS INC		20,000,000	20,000,000	
G1710#-AE-8	CHRISTIE'S INTL PLC SR-UNSEC 3.310% 03/31/31	D	03/31/2021	SANTANDER SECURITIES INC.		27,000,000	27,000,000	
G2018*-AA-7	ENFINIUM HLDGS LTD SR-UNSEC 3.230% 12/31/47	B	12/06/2021	SANTANDER BANK		92,652,000	92,652,000	
G4569#-AA-2	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.800% 09/16/33	B	09/16/2021	NATWEST MARKETS		27,700,000	27,700,000	
G4569#-AB-0	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.960% 09/16/36	B	09/16/2021	NATWEST MARKETS		16,620,000	16,620,000	
G5600#-AK-8	LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.340% 04/28/33	B	04/28/2021	NATWEST BANK NA		36,155,600	36,155,600	
G5600#-AL-6	LONDONMETRIC PROPERTY PLC 2.340% 06/16/33	B	06/16/2021	NATWEST BANK NA		36,669,100	36,669,100	
G6001*-AA-7	LONDONIA BIDCO. LTD. 7.300% 11/09/28	B	11/09/2021	NATWEST MARKETS		99,264,738	99,264,738	
G6363#-AN-7	NAC AVIATION 29 DESIGNATED ACT 4.530% 06/29/24	D	12/01/2021	Interest Capitalization		1,709,514	1,709,514	
G6363#-AP-2	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 6.450% 02/22/23	D	12/01/2021	Interest Capitalization		456,042	456,042	
G6363#-AQ-0	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 6.700% 02/22/25	D	12/01/2021	Interest Capitalization		1,107,847	1,107,847	
G6363#-AT-4	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.580% 03/14/24	D	12/01/2021	Interest Capitalization		1,590,833	1,590,833	
G6363#-AU-1	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.830% 03/14/26	D	12/01/2021	Interest Capitalization		826,667	826,667	
G6970*-AU-0	PEEL PORTS GROUP LTD 3.050% 07/01/33	B	07/01/2021	CIBC WORLD MARKETS		105,817,500	105,817,500	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G7304*-AH-4	QUADGAS FINANCE PLC SR-UNSEC 2.920% 03/10/33	B	03/10/2021	RBC CAPITAL MARKETS		97,328,000	97,328,000	
G9369*-AA-7	SR-SEC SR-SEC 2.900% 03/31/43	B	11/30/2021	SOCIETE GENERALE		59,847,750	59,847,750	
P4001*-AA-2	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC 3.150% 02/09/28	D	02/09/2021	CITIGROUP GLOBAL MARKETS INC		15,000,000	15,000,000	
P4001*-AB-0	ENVASES UNIVERSALES DE MEXICO, 3.200% 07/15/28	D	07/15/2021	CITIGROUP GLOBAL MARKETS INC		15,000,000	15,000,000	
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC 3.610% 02/09/31	D	02/09/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO, 3.660% 07/15/31	D	07/15/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,478,908,209	20,467,169,839	30,701,165
05973J-AA-8	BANCO NACIONAL COM EXT SERIES 144A HYB 2.720% 08/11/31	D	10/01/2021	MORGAN STANLEY & CO. INC.		18,875,000	18,850,000	
482466-AG-4	HANA BANK SERIES 144A HYB 3.500% Perpet.	D	10/12/2021	CITIGROUP GLOBAL MARKETS INC		9,350,000	9,350,000	
64132N-AC-0	NETWORK I2I LTD SERIES 144A HYB 3.975% Perpet.	D	02/24/2021	JP MORGAN SECURITIES		4,994,400	5,000,000	
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 3.077% 04/07/31	D	03/24/2021	CITIGROUP GLOBAL MARKETS INC		16,325,000	16,325,000	
4899999. Subtotal - Bonds - Hybrid Securities						49,544,400	49,525,000	
40485@-AA-6	HS Belltower 4.250% 11/30/61		12/16/2021	BMO HARRIS BANK		10,000,000	10,000,000	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						10,000,000	10,000,000	
000000-00-0	SMILE DOCTORS LLC Term A Loan 10/06/22		12/01/2021	DIRECT		(1,038,009)	(1,038,009)	
000000-00-0	CASCADE DRILLING LP Twelfth Amendment PIK Loan 12/30/22		12/01/2021	DIRECT		197,515	197,515	
000000-00-0	CASCADE DRILLING LP Twelfth Amendment PIK Loan 12/30/22		10/01/2021	Interest Capitalization		2,389	2,389	
000000-00-0	KSLB HLDGS LLC Revolver 07/30/23		10/20/2021	No Broker		208,333	208,333	
001021-AL-8	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		12/03/2021	Interest Capitalization		881,306	881,306	
25403#-AK-2	SAPPHIRE TELECOM INC Revolver 11/20/23		05/21/2021	No Broker		3,252,358	3,252,358	
000000-00-0	JENSEN HUGHES INC Jensen Hughes Inc 03/22/24		08/19/2021	DIRECT		2,820,707	2,849,199	
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		11/03/2021	DIRECT		1,747,120	1,770,697	
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		12/31/2021	Interest Capitalization		374,303	374,303	
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24		12/17/2021	DIRECT		4,950,000	5,000,000	
000000-00-0	GS ACQUISITION INC Fifth Supplemental Term Loan 05/24/24		12/01/2021	DIRECT		(12,623,591)	(12,815,828)	
36259*-AA-0	GS ACQUISITION INC Revolver 05/25/24		12/30/2021	No Broker		581,947	585,485	
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		09/01/2021	No Broker		3,000,000	3,000,000	
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		06/11/2021	No Broker		12,679,912	12,679,912	
000000-00-0	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 07/10/24		11/18/2021	DIRECT		14,921,022	15,071,740	
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		12/03/2021	DIRECT		16,590,669	16,758,252	
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		12/21/2021	No Broker		495,000	500,000	
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		12/23/2021	No Broker		977,591	977,591	
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		12/23/2021	No Broker		1,560,000	1,560,000	
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		12/01/2021	DIRECT		1,894,860	1,914,000	
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		12/02/2021	DIRECT		9,173,964	9,266,631	
68558U-AK-2	ORBIT PURCHASER LLC Fourth Incremental Term Loan 10/19/24		08/18/2021	DIRECT		16,572,337	16,739,734	
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		11/18/2021	DIRECT		9,631,859	9,729,150	
000000-00-0	LRN CORP Revolver 12/17/24		12/23/2021	No Broker		1,000,000	1,000,000	
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		12/01/2021	DIRECT		3,695,774	3,790,537	
89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		07/15/2021	No Broker		1,737,760	1,782,318	
000000-00-0	CDI ACQUISITIONCO INC 2021 Incremental Term Loan 12/24/24		08/24/2021	DIRECT		2,092,740	2,113,879	
000000-00-0	VPET USA LLC Revolver 12/31/24		12/22/2021	No Broker		558,345	559,210	
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		11/24/2021	No Broker		2,508,480	2,512,047	
000000-00-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan 03/31/25		12/29/2021	No Broker		2,535,319	2,535,319	
00018K-AF-2	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		07/29/2021	DIRECT		1,390,343	1,404,387	
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		12/01/2021	DIRECT		500,151	505,203	
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		04/08/2021	DIRECT		400,543	404,589	
000000-00-0	TAILWIND RANDYS LLC 2021 Incremental Term Loan 05/16/25		03/31/2021	DIRECT		5,103,249	5,154,797	
000000-00-0	TAILWIND RANDYS LLC III AMND INCREMENTAL TERM LOAN 05/16/25		12/10/2021	DIRECT		1,390,841	1,404,889	
000000-00-0	TAILWIND RANDYS LLC 4th Amendment Incremental Term 05/16/25		12/23/2021	DIRECT		5,308,270	5,395,559	
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		03/31/2021	No Broker		1,166,780	1,178,566	
87404D-AC-4	TAILWIND RANDYS LLC Revolver 05/16/25		11/12/2021	No Broker		2,500,000	2,500,000	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		12/15/2021	No Broker		2,632,344	2,658,642	
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		02/17/2021	DIRECT		13,603,318	13,740,725	
25403#-AR-7	DILIGENT CORPORATION Dollar Delayed Draw Term Loan 08/04/25		07/30/2021	DIRECT		607,251	607,251	
000000-00-0	Integrity Marketing Acquisitio Amendment No7 Incremental Term 08/27/25		12/20/2021	DIRECT		5,139,868	5,218,140	
000000-00-0	Integrity Marketing Acquisitio Amendment No 6 Delayed Draw Te 08/27/25		12/28/2021	No Broker		11,952,013	12,047,440	
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 09/01/25		11/17/2021	DIRECT		2,126,209	2,147,686	
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 09/01/25		12/22/2021	No Broker		4,604,819	4,651,332	
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		03/31/2021	DIRECT		1,764,232	1,782,053	
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		12/29/2021	No Broker		6,318,187	6,349,937	
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		11/05/2021	DIRECT		8,577,657	8,662,917	
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		11/05/2021	No Broker		3,337,778	3,368,347	
000000-00-0	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		06/15/2021	DIRECT		3,042,505	3,050,130	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		06/15/2021	DIRECT		3,442,648	3,459,948	
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		06/30/2021	DIRECT		5,359,302	5,413,436	
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		06/14/2021	No Broker		1,237,500	1,250,000	
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		05/19/2021	DIRECT		8,142,750	8,225,000	
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		12/13/2021	DIRECT		1,578,671	1,594,617	
000000-00-0	CODING SOLUTIONS ACQUISITION Revolver 12/31/25		06/30/2021	No Broker		2,376,000	2,400,000	
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		01/22/2021	DIRECT		3,135,780	3,167,455	
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		12/30/2021	No Broker		10,486,996	10,510,208	
000000-00-0	Fortune International LLC Tranche 2 Delayed Draw Term Lo 01/17/26		12/03/2021	No Broker		7,185,418	7,185,418	
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		07/20/2021	DIRECT		6,308,860	6,372,586	
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		12/08/2021	DIRECT		11,880,362	12,030,746	
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		06/01/2021	No Broker		2,757,857	2,785,714	
000000-00-0	ROHRER CORPORATION REVOLVER 3/2021 03/15/26		12/17/2021	No Broker		1,695,523	1,710,000	
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		12/01/2021	Interest Capitalization		(2,995,500)	(2,995,500)	
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		12/01/2021	Tax Free Exchange		2,482,339	2,482,339	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		10/07/2021	DIRECT		2,358,751	2,370,604	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		10/20/2021	Tax Free Exchange		22,312,599	22,519,644	
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		08/06/2021	DIRECT		13,710,592	13,849,083	
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		12/03/2021	No Broker		3,608,563	3,608,563	
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		06/14/2021	DIRECT		13,132,764	13,265,418	
000000-00-0	ITS BUYER INC First Amendment Term Loan 06/14/26		11/15/2021	DIRECT		13,394,981	13,530,284	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		03/10/2021	DIRECT		19,602,000	19,800,000	
000000-00-0	KENE ACQUISITION INC 2021 Incremental Term Loan 08/10/26		12/15/2021	DIRECT		17,448,750	17,625,000	
78481G-AB-4	STS HLDG INC SR-UNSEC 08/27/26		03/31/2021	DIRECT		1,145	1,145	
000000-00-0	WARRIOR ACQUISITION REVOLVER 09/16/26		10/19/2021	No Broker		640,000	640,000	
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		03/03/2021	DIRECT		4,237,683	4,280,488	
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		06/30/2021	DIRECT		745,953	753,488	
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		12/02/2021	DIRECT		2,138,739	2,160,342	
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		06/24/2021	No Broker		1,231,313	1,243,750	
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Revolver 09/24/26		11/03/2021	No Broker		1,361,250	1,375,000	
12022J-AC-1	BULLHORN INC Amendment No 1 Term Loan 09/30/26		10/05/2021	DIRECT		1,032,885	1,038,076	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		12/01/2021	No Broker		3,168,457	3,216,708	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		02/16/2021	No Broker		1,773,674	1,795,603	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		02/16/2021	No Broker		465,642	472,733	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		06/01/2021	No Broker		1,783,742	1,810,905	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		06/21/2021	No Broker		602,898	609,657	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		07/01/2021	No Broker		1,454,151	1,476,295	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		07/23/2021	No Broker		925,448	935,823	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		10/29/2021	No Broker		1,698,253	1,699,750	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		10/29/2021	No Broker		880,771	880,771	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		12/09/2021	No Broker		1,014,742	1,028,796	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		12/17/2021	No Broker		990,867	990,867	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		04/09/2021	DIRECT		23,524	23,761	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		12/29/2021	No Broker		1,029,707	1,034,657	
92539E-AD-8	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		08/06/2021	No Broker		9,241,974	9,335,328	
000000-00-0	PROSCI INC TERM 10/21/26		10/21/2021	DIRECT		32,754,806	33,085,662	
10463N-AB-4	BRADSHAW INTERNATIONAL INC Revolving Commitment 10/21/26		10/27/2021	DIRECT		4,545,338	4,661,885	
000000-00-0	W2O HOLDINGS INC 2020 Incremental DDTL 10/21/26		07/06/2021	No Broker		7,328,659	7,402,686	
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		12/15/2021	No Broker		871,791	878,378	
44917C-AB-9	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		12/10/2021	DIRECT		19,138,917	19,332,239	
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		04/30/2021	DIRECT		14,270,180	14,561,408	
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		09/14/2021	No Broker		5,070,945	5,174,434	
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVER 10/30/26		10/19/2021	No Broker		342,657	349,650	
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		12/09/2021	No Broker		1,054,772	1,065,426	
000000-00-0	IVEX HOLDCO INC Scond Amendment Incremental TL 11/02/26		11/02/2021	DIRECT		9,875,250	9,975,000	
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver 11/10/26		09/21/2021	DIRECT		2,500,000	2,500,000	
000000-00-0	JAGUARBARROW LLC REVOLVER 12/01/26		10/15/2021	No Broker		1,500,000	1,500,000	
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		08/02/2021	DIRECT		1,239,165	1,251,681	
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		06/22/2021	No Broker		11,831,802	11,891,751	
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		11/30/2021	No Broker		849,977	851,974	
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		03/01/2021	No Broker		1,078,900	1,080,250	
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		07/30/2021	Tax Free Exchange		1,694,594	1,711,711	
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		06/24/2021	No Broker		11,087,956	11,087,956	
42258*-AA-9	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		10/29/2021	No Broker		2,804,346	2,818,438	
42327#-AC-8	HELIOS BUYER INC Revolver 12/15/26		12/15/2021	No Broker		714,636	714,636	

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78655#-AA-8	SAFETY PRODUCTS HOLDINGAS LLC Term Loan 12/16/26		12/01/2021	DIRECT		(330,715)	(334,056)	
000000-00-0	SAFETY PRODUCTS HOLDINGAS LLC DELAYED DRAW TERM LOAN 12/16/26		09/29/2021	No Broker		6,609,379	6,676,140	
000000-00-0	Prime Buyer LLC Amendment No1 Incremental Term 12/22/26		12/09/2021	DIRECT		18,906,524	19,145,847	
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		12/28/2021	No Broker		2,579,211	2,605,263	
000000-00-0	Lynx Franchising LLC 2021-12 Incremental Term Loan 12/23/26		12/15/2021	DIRECT		11,880,000	12,000,000	
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		12/23/2021	DIRECT		7,128,000	7,200,000	
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		12/08/2021	No Broker		3,015,596	3,041,667	
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK INCREMENTAL REVOLVER 12/30/26		12/06/2021	No Broker		6,548,151	6,596,426	
000000-00-0	CODING SOLUTIONS ACQUISITION Term Loan 12/31/26		12/01/2021	DIRECT		19,465,875	19,662,500	
45836*-AD-7	Integrity Marketing Acquisitio Amendment No 4 Delayed Draw Te 02/05/27		08/23/2021	No Broker		5,587,820	5,672,913	
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		02/26/2021	DIRECT		49,000,000	50,000,000	
000000-00-0	LIQUI-BOX HLDGS INC First Amendment Term Loan 02/26/27		11/10/2021	DIRECT		3,411,489	3,516,999	
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		09/30/2021	Interest Capitalization		3,618,333	3,618,333	
000000-00-0	80/20 LLC Term Loan 03/01/27		03/01/2021	DIRECT		19,607,941	19,806,001	
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		09/01/2021	DIRECT		25,701,887	25,961,502	
000000-00-0	NDC ACQUISITION CORP Initial Term Loan 03/09/27		03/09/2021	DIRECT		23,679,756	23,979,500	
000000-00-0	NDC ACQUISITION CORP Revolver 03/09/27		06/30/2021	No Broker		493,750	500,000	
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		03/15/2021	DIRECT		19,701,000	19,900,000	
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		03/26/2021	DIRECT		10,118,440	10,220,647	
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		10/08/2021	Tax Free Exchange		8,290,216	8,290,216	
000000-00-0	TRANSYSTEMS CORPORATION Transystems Corporation 03/31/27		05/20/2021	DIRECT		22,293,237	22,518,421	
000000-00-0	VENSURE EMPLOYER SERVICES INC NEW DELAYED DRAW TERM 04/01/27		12/31/2021	No Broker		1,889,686	1,889,686	
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		04/09/2021	DIRECT		13,794,000	13,933,334	
000000-00-0	AFC-DELL HOLDING CORP Term Loan 04/09/27		12/20/2021	DIRECT		576,816	582,642	
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		12/23/2021	No Broker		5,964,113	6,024,357	
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		12/23/2021	No Broker		288,661	291,576	
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		11/12/2021	DIRECT		1,314,103	1,327,377	
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		12/14/2021	No Broker		6,666,357	6,691,450	
55292S-AF-6	MBS HLDGS INC Initial Term Loan 04/16/27		04/16/2021	DIRECT		19,701,000	19,900,000	
94184#-AA-5	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		04/20/2021	DIRECT		17,987,870	18,169,565	
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		04/30/2021	DIRECT		18,678,665	18,867,338	
000000-00-0	North Haven Stallone Buyer LLC Term B Loan 05/24/27		05/24/2021	DIRECT		4,805,851	4,854,395	
000000-00-0	North Haven Stallone Buyer LLC Initial Revolver 05/24/27		05/24/2021	No Broker		594,000	600,000	
65960C-AD-6	North Haven Stallone Buyer LLC Delayed Draw Term Loan 05/24/27		12/01/2021	No Broker		1,536,353	1,547,892	
000000-00-0	North Haven Stallone Buyer LLC Initial Revolver 05/24/27		12/14/2021	No Broker		796,455	804,500	
65960C-AD-6	North Haven Stallone Buyer LLC Delayed Draw Term Loan 05/24/27		12/14/2021	No Broker		564,228	567,063	
000000-00-0	North Haven Stallone Buyer LLC Initial Revolver 05/24/27		12/28/2021	No Broker		198,000	200,000	
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		05/28/2021	DIRECT		18,086,407	18,269,098	
91835#-AL-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		06/22/2021	DIRECT		11,523,308	11,698,790	
91835#-AJ-5	VRC COMPANIES LLC Initial Delayed Draw Term Loan 06/29/27		11/30/2021	No Broker		760,519	772,101	
55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		06/30/2021	DIRECT		18,876,676	19,067,349	
55284B-AD-8	MC GROUP VENTURES CORPORATION Revolver 06/30/27		06/30/2021	DIRECT		2,784,375	2,812,500	
55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		09/16/2021	No Broker		6,268,609	6,331,929	
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		07/20/2021	DIRECT		225,066	227,340	
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		07/20/2021	DIRECT		7,603,586	7,680,390	
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		07/20/2021	No Broker		220,275	222,500	
29503B-AB-2	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan 07/30/27		07/30/2021	DIRECT		22,596,648	22,824,897	
10170*-AA-1	BOUNTEOUS INC Initial Term Loan 08/02/27		08/02/2021	DIRECT		8,204,512	8,287,386	
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		11/05/2021	DIRECT		3,846,546	3,885,400	
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		11/05/2021	No Broker		4,253,945	4,286,579	
000000-00-0	CVI PARENT INC Term Loan 08/12/27		08/12/2021	DIRECT		3,897,351	3,936,718	
000000-00-0	CVI PARENT INC Revolver 08/12/27		12/29/2021	No Broker		632,588	638,978	
90384#-AB-9	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		08/13/2021	DIRECT		31,135,854	31,610,004	
90384#-AA-1	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		11/12/2021	No Broker		5,590,541	5,675,676	
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		08/20/2021	DIRECT		17,786,515	17,966,176	
000000-00-0	Whitsons Holding Group LLC TERM 08/27/27		08/27/2021	DIRECT		15,976,991	16,179,232	
000000-00-0	Whitsons Holding Group LLC Revolver 08/27/27		10/15/2021	No Broker		6,606,375	6,690,000	
000000-00-0	Long Term Care Group Inc TERM 09/08/27		09/07/2021	DIRECT		9,833,295	9,932,621	
000000-00-0	ACP Tara Holdings Inc Initial Term Loan 09/10/27		09/10/2021	DIRECT		26,873,211	27,144,658	
000000-00-0	The Cadmus Group LLC TERM 09/14/27		09/14/2021	DIRECT		28,815,600	29,106,667	
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		09/17/2021	DIRECT		7,868,702	7,948,183	
09661C-AC-8	BOARDWALK BUYER LLC TERM 09/28/27		09/28/2021	DIRECT		35,545,726	35,904,774	
000000-00-0	GENESEE SCIENTIFIC LLC TERM 09/30/27		09/30/2021	DIRECT		13,666,534	13,804,579	
000000-00-0	STANTON CARPET INTERMEDIATE TERM 10/01/27		10/01/2021	DIRECT		24,798,646	25,049,137	
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS TERM 10/01/27		09/30/2021	DIRECT		9,249,826	9,343,258	

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000000-00-0	SOUTHERN AIR & HEAT HOLDINGS DELAYED DRAW 10/01/27		10/12/2021	No Broker		644,947	651,462	
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		10/14/2021	DIRECT		42,670,767	43,101,785	
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		10/14/2021	DIRECT		17,583,525	17,761,136	
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		10/14/2021	DIRECT		1,953,947	1,973,684	
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		11/10/2021	No Broker		1,563,158	1,578,947	
10463N-AC-2	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		10/27/2021	DIRECT		35,571,516	36,483,607	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		10/29/2021	DIRECT		19,558,732	19,756,295	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		10/29/2021	DIRECT		2,160,000	2,181,818	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		12/27/2021	DIRECT		6,529,094	6,595,045	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		12/22/2021	No Broker		13,879,769	13,879,769	
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		11/17/2021	DIRECT		13,956,065	14,126,302	
000000-00-0	BCM ONE INC Revolver 11/17/27		11/17/2021	DIRECT		1,431,579	1,431,579	
68217U-AL-3	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		11/30/2021	DIRECT		836,620	845,070	
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		11/30/2021	DIRECT		17,492,601	17,669,294	
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		11/30/2021	DIRECT		3,060,222	3,091,133	
68217U-AH-2	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 11/30/27		11/24/2021	DIRECT		23,646,004	23,884,852	
68217U-AL-3	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		12/02/2021	No Broker		836,620	845,070	
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		12/23/2021	No Broker		1,123,481	1,123,481	
68217U-AJ-8	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2 Delayed Draw Term 11/30/27		12/29/2021	No Broker		148,534	149,280	
68217U-AK-5	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1 Delayed Draw Term 11/30/27		12/29/2021	No Broker		2,518,764	2,531,422	
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		12/30/2021	No Broker		7,813,300	7,813,300	
000000-00-0	ELEMENT 78 PARTNERS LLC TERM LOAN 12/01/27		12/01/2021	DIRECT		19,117,241	19,310,345	
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		12/01/2021	DIRECT		28,512,000	28,800,000	
000000-00-0	GOOD2GROW LLC Revolver 12/01/27		12/01/2021	DIRECT		1,147,608	1,159,200	
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27		12/06/2021	DIRECT		16,922,791	17,093,728	
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		12/09/2021	DIRECT		10,243,254	10,346,721	
000000-00-0	GHR HEALTHCARE LLC Revolver 12/09/27		12/09/2021	DIRECT		2,475,000	2,500,000	
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		12/15/2021	DIRECT		10,935,741	10,935,741	
000000-00-0	Affinity Hospice Intermediate Initial Term Loan 12/17/27		12/17/2021	DIRECT		3,983,571	4,023,810	
000000-00-0	ITI Intermodal Inc Term Loan 12/21/27		12/21/2021	DIRECT		2,165,625	2,187,500	
78484*-AA-9	SPI LLC Initial Term Loan 12/21/27		12/21/2021	DIRECT		44,550,000	45,000,000	
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		12/21/2021	DIRECT		29,525,818	29,824,059	
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		12/22/2021	DIRECT		17,325,000	17,500,000	
000000-00-0	JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27		12/22/2021	DIRECT		1,838,616	1,857,188	
000000-00-0	North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27		12/27/2021	No Broker		625,880	632,202	
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		12/23/2021	DIRECT		6,508,334	6,574,075	
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		12/23/2021	DIRECT		837,800	846,262	
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		03/08/2021	DIRECT		19,651,500	19,850,000	
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		03/15/2021	No Broker		2,758,140	2,786,000	
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		10/06/2021	DIRECT		11,854,488	11,974,230	
73940B-AC-9	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		09/21/2021	DIRECT		6,400,825	6,465,480	
000000-00-0	Scaled Agile Holdings LLC Initial Term Loan 12/18/28		12/16/2021	DIRECT		29,545,788	29,844,231	
000000-00-0	CASCADE DRILLING LP 01/01/30		12/01/2021	DIRECT		(119,556)	(119,556)	
000000-00-0	CASCADE DRILLING LP Capitalized Fee Term Loan 01/01/30		12/01/2021	DIRECT		112,110	119,556	
000000-00-0	BUSINESSOLVER.COM INC Term loan 01/01/30		12/01/2021	DIRECT		15,600,000	15,757,576	
000000-00-0	CASCADE DRILLING LP Capitalized Fee Term Loan 01/01/30		10/01/2021	Interest Capitalization		1,446	1,446	
00130M-AJ-3	Bally's Corp TERM B 08/05/28		08/05/2021	BANK OF AMERICA-MERRILL LYNCH		5,955,075	5,985,000	
00132U-AG-9	HERTZ CORP / THE TERM B 06/17/28		06/17/2021	MORGAN STANLEY CAPITAL SERVICE		2,962,889	2,977,778	
00132U-AH-7	HERTZ CORP / THE Delayed Draw Term DD 06/17/28		06/17/2021	MORGAN STANLEY & CO. INC.		370,361	372,222	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		12/01/2021	KKR CORPORATE LENDING LLC		(4,328,250)	(4,350,000)	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		10/04/2021	Tax Free Exchange		14,024,617	14,206,500	
00186X-AJ-2	RH TERM B 10/07/28		10/07/2021	CITIGROUP GLOBAL MARKETS INC		3,109,375	3,125,000	
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		12/01/2021	CREDIT SUISSE SECURITIES US LL		(5,003,350)	(5,000,000)	
00488P-AL-9	ACRISURE LLC Term B 01/31/27		02/26/2021	Tax Free Exchange		13,991,160	14,131,171	
00771P-AJ-0	AEGION CORP 04/01/28		04/01/2021	JEFFERIES & CO. INC.		2,977,538	2,992,500	
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		09/30/2021	Interest Capitalization		714,097	714,097	
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/28/2021	BANK OF AMERICA		18,810,356	18,857,500	
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		12/09/2021	Tax Free Exchange		12,562,966	12,578,475	
01957T-AT-4	ALLIED UNIVERSAL HOLDCO LLC 05/05/28		05/20/2021	Tax Free Exchange		24,956,128	25,131,875	
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		11/04/2021	MORGAN STANLEY & CO. INC.		4,727,351	4,739,199	
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		12/31/2021	Interest Capitalization		301,445	301,445	
02152#-AB-4	Alternative Logistics Technolo Revolver 02/24/26		12/27/2021	Interest Capitalization		125,388	125,388	
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		12/28/2021	No Broker		807,692	807,692	
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		27,733,446	27,733,446	
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		12/01/2021	Interest Capitalization		(818,000)	(818,000)	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		07/19/2021	Tax Free Exchange		2,881,785	2,906,305	
04041E-AB-8	ARISE HLDGS INC First Lien Revolver 12/09/25		10/27/2021	No Broker		5,000,000	5,000,000	
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		06/29/2021	JP MORGAN SECURITIES		597,004	597,004	
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		07/15/2021	Tax Free Exchange		965,803	982,569	
04649V-AY-6	ASURION LLC 07/29/27		01/29/2021	BANK OF AMERICA		19,651,500	19,850,000	
04649V-AY-6	ASURION LLC 07/29/27		08/25/2021	Taxable Exchange		15,546,679	15,546,679	
05350N-AL-8	AVANTOR INC Term B5 11/06/27		10/19/2021	JP MORGAN SECURITIES		3,189,317	3,193,308	
05350N-AL-8	AVANTOR INC Term B5 11/06/27		07/07/2021	Tax Free Exchange		16,185,881	16,333,522	
05875C-AB-0	Bally's Corp TERM B 08/06/28		08/06/2021	GOLDMAN SACHS & COMPANY		14,850,000	15,000,000	
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		12/20/2021	DIRECT		13,915,765	13,915,765	
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		04/23/2021	CITIGROUP GLOBAL MARKETS INC		4,171,169	4,192,130	
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		06/01/2021	Tax Free Exchange		6,891,766	6,894,222	
08579J-BG-6	BERRY GLOBAL INC 07/01/26		02/25/2021	Tax Free Exchange		17,347,841	17,379,517	
09267#-AA-3	BLADES BUYER-INC. SUB-UNSEC 02/01/26		12/01/2021	Interest Capitalization		(52,582)	(52,582)	
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		10/08/2021	RBC DAIN RAUSCHER INC.		2,964,104	2,994,045	
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		12/01/2021	CHURCHILL AGENCY SERVICES		10,741,187	10,849,684	
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		10/29/2021	RBC DAIN RAUSCHER INC.		13,255,007	13,350,949	
125097-AA-3	NA-SUB-UNSEC 0.000% 09/30/27		09/30/2021	DILLON READ & CO. INC.		7,275,520	7,424,000	
125097-AA-3	NA-SUB-UNSEC 0.000% 09/30/27		12/31/2021	Interest Capitalization		19,179	19,179	
12510M-AB-5	CCRR PARENT INC 03/05/28		03/05/2021	CITIZENS BANK		1,163,279	1,169,125	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		09/17/2021	BANK OF AMERICA		1,995,000	2,000,000	
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		11/18/2021	JP MORGAN SECURITIES		11,685,250	11,700,000	
12685L-AG-5	CABLE ONE INC 05/03/28		04/30/2021	WELLS FARGO		7,425,188	7,462,500	
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		12/01/2021	CITIGROUP GLOBAL MARKETS INC		(50,125)	(50,000)	
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC 09/29/26		03/29/2021	DILLON READ & CO. INC.		26,566,265	26,566,265	
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC 09/29/26		09/30/2021	Interest Capitalization		1,744,339	1,744,339	
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		10/01/2021	Interest Capitalization		26,136	26,136	
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		10/01/2021	Interest Capitalization		24,044	24,044	
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		10/01/2021	Interest Capitalization		24,981	24,981	
14727@-AC-5	CASCADE DRILLING LP 12/30/22		10/01/2021	Interest Capitalization		42,845	42,845	
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		05/10/2021	DEUTSCHE BANK SECURITIES INCOR		2,340,761	2,370,391	
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION		4,834,495	5,432,016	
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		11/30/2021	Interest Capitalization		1,729,047	1,729,047	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		11/17/2021	GOLDMAN SACHS & COMPANY		4,417,800	4,440,000	
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		12/01/2021	CONVERSION		2,214,721	2,214,721	
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		07/07/2021	Interest Capitalization		95,131	95,131	
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		12/01/2021	Tax Free Exchange		(4,124,787)	(2,288,652)	
17776E-AB-1	CITY BREWING CO LLC 04/01/28		03/31/2021	JP MORGAN SECURITIES		4,632,056	4,655,333	
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		07/06/2021	No Broker		772,006	772,006	
18449E-AF-7	CCC INTELLIGENT SOLUTIONS INC TEAM B 09/21/28		09/21/2021	GOLDMAN SACHS & COMPANY		3,731,250	3,750,000	
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		07/28/2021	CREDIT SUISSE SECURITIES US LL		22,668,188	22,725,000	
20007*-AC-5	COMAR HLDG CO LLC Revolver 06/18/24		09/30/2021	No Broker		1,489,362	1,489,362	
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		01/19/2021	No Broker		453,246	457,825	
20465@-AA-2	COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC 02/01/25		12/01/2021	Interest Capitalization		(58,330)	(58,330)	
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		05/14/2021	BANK OF AMERICA		4,962,563	4,987,500	
21718@-AA-5	COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25		09/30/2021	Interest Capitalization		437,428	437,428	
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 0.000% 02/20/28		08/20/2021	DIRECT		22,166,816	22,619,200	
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		03/12/2021	JP MORGAN SECURITIES		2,508,382	2,511,522	
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/01/2021	Tax Free Exchange		1,930,494	1,948,522	
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/18/2021	CREDIT SUISSE SECURITIES US LL		16,371,842	16,454,112	
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		12/07/2021	Tax Free Exchange		3,446,548	3,446,548	
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		12/01/2021	Interest Capitalization		(199,785)	(199,785)	
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		12/01/2021	Tax Free Exchange		(13,026,000)	(13,026,000)	
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		11/18/2021	No Broker		652,554	660,814	
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		04/01/2021	No Broker		2,739,061	2,739,061	
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		07/22/2021	CREDIT SUISSE SECURITIES US LL		10,175,628	10,278,413	
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		08/06/2021	Tax Free Exchange		11,639,397	11,622,699	
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		01/28/2021	CREDIT SUISSE SECURITIES US LL		5,639,683	5,625,619	
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		06/28/2021	MACQUARIE CAPITL US SECURITIES		3,980,000	4,000,000	
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		12/01/2021	SUNTRUST CAPITAL MARKETS		(49,984)	(49,922)	
27922J-AB-2	PQ CORP 06/03/28		05/27/2021	CREDIT SUISSE SECURITIES US LL		8,763,038	8,785,000	
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		10/07/2021	BANK OF AMERICA		2,094,475	2,105,000	
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		10/27/2021	DIRECT		11,920,113	11,980,013	
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		12/01/2021	Interest Capitalization		9,337	9,337	
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		12/01/2021	Interest Capitalization		15,782	15,782	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		12/01/2021	Interest Capitalization		14,127	14,127	
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		06/30/2021	JEFFERIES & CO. INC.		995,006	997,500	
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27		08/05/2021	BARCLAYS BANK PLC		4,320,422	4,364,063	
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		01/15/2021	Various		2,341,509	2,329,266	
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		12/01/2021	RBC DAIN RAUSCHER INC.		(1,814,525)	(1,810,000)	
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C 07/21/28		07/13/2021	BARCLAYS BANK PLC		2,146,078	2,156,863	
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		07/13/2021	BARCLAYS BANK PLC		5,813,922	5,843,137	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		04/22/2021	BANK OF AMERICA		3,216,911	3,241,221	
33936H-AJ-1	FLEX ACQUISITION CO INC 03/02/28		02/23/2021	Tax Free Exchange		20,730,297	20,741,811	
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		09/30/2021	Interest Capitalization		258,787	258,787	
34965#-AA-6	Fortune International LLC Revolver 01/17/25		12/14/2021	No Broker		2,612,500	2,612,500	
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		03/02/2021	No Broker		1,900,013	1,909,561	
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		09/30/2021	Interest Capitalization		8,346	8,346	
36740U-AT-9	GATES GLOBAL LLC 03/31/27		02/22/2021	Tax Free Exchange		27,540,594	27,477,508	
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		05/14/2021	Tax Free Exchange		2,462,908	2,480,318	
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		08/12/2021	Tax Free Exchange		7,347,482	7,347,482	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		05/14/2021	No Broker		1,500,000	1,500,000	
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		04/21/2021	MORGAN STANLEY & CO. INC.		5,395,636	5,422,750	
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		03/17/2021	CREDIT SUISSE SECURITIES US LL		9,900,250	9,950,000	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		12/17/2021	JP MORGAN SECURITIES		14,686,292	14,733,125	
41024J-AB-0	HANDGARDS LLC 10/14/26		12/01/2021	DIRECT		(370,256)	(377,813)	
421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28		12/16/2021	BANK OF AMERICA		4,985,000	5,000,000	
427430-AP-8	HERMAN MILLER INC TERM B 06/29/28		06/29/2021	GOLDMAN SACHS & COMPANY		2,977,538	2,992,500	
42804V-AX-9	HERTZ CORP Term B-EXIT 06/30/28		06/14/2021	BARCLAYS BANK PLC		4,718,449	4,742,160	
42804V-AY-7	HERTZ CORP Term C-Exit 06/30/28		06/14/2021	BARCLAYS BANK PLC		891,475	895,955	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		10/21/2021	GOLDMAN SACHS & COMPANY		8,419,928	8,388,472	
42804V-BC-4	HERTZ CORP/THE Term C-EXIT 06/30/28		10/21/2021	GOLDMAN SACHS & COMPANY		1,595,062	1,589,103	
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		02/24/2021	JEFFERIES & CO. INC.		4,434,600	4,445,714	
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		02/24/2021	JEFFERIES & CO. INC.		85,187	85,187	
43283L-AH-4	HILTON GRAND VACATIONS BORROWE 05/20/28		05/20/2021	BANK OF AMERICA		9,925,125	9,975,000	
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		11/18/2021	MORGAN STANLEY CAPITAL SERVICE		3,623,783	3,632,865	
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		12/16/2021	Tax Free Exchange		5,806,705	5,842,360	
44988L-AG-2	IRB HOLDING CORP 11/19/27		12/01/2021	BARCLAYS BANK PLC		(71,335)	(71,500)	
45258F-AB-6	INGRAM MICRO INC 04/01/28		04/01/2021	JP MORGAN SECURITIES		23,444,190	23,681,000	
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		10/14/2021	JP MORGAN SECURITIES		19,975,000	20,000,000	
45780Y-AW-6	INSTALLED BUILDING PRODUCTS Term B 12/08/28		12/09/2021	RBC DAIN RAUSCHER INC.		1,840,750	1,850,000	
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		10/21/2021	JP MORGAN SECURITIES		1,596,000	1,600,000	
45784Q-AB-5	INSULET CORP 05/03/28		10/01/2021	MORGAN STANLEY & CO. INC.		7,976,177	7,964,987	
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		07/30/2021	JP MORGAN SECURITIES		9,878,584	9,928,225	
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		05/13/2021	GOLDMAN SACHS & COMPANY		3,950,150	3,980,000	
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		02/19/2021	DEUTSCHE BANK SECURITIES INCOR		5,544,140	5,572,000	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		12/30/2021	No Broker		3,431,372	3,431,372	
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		01/07/2021	CITIGROUP GLOBAL MARKETS INC		4,825,128	4,948,849	
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		05/10/2021	JP MORGAN SECURITIES		554,010	559,995	
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24		12/01/2021	Interest Capitalization		(64,418)	(64,418)	
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24		12/01/2021	Interest Capitalization		(63,702)	(63,702)	
55411#-AA-1	NA-SR-SEC 0.000% 05/19/27		11/24/2021	DIRECT		21,219,512	21,219,512	
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		06/16/2021	GOLDMAN SACHS & COMPANY		3,960,100	3,980,000	
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		10/01/2021	Interest Capitalization		156,773	156,773	
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		12/01/2021	Tax Free Exchange		198,727	198,727	
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM 10/07/28		10/07/2021	U.S. BANCORP LIBRA		2,954,553	2,969,400	
58462Q-AJ-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD 10/07/28		10/07/2021	U.S. BANCORP LIBRA		2,828	565,600	
58503U-AC-7	MOZART BORROWER LP TERM B 09/30/28		10/01/2021	BANK OF AMERICA		49,820,000	50,000,000	
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		03/31/2021	CONVERSION		33,533	42,717	
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		02/09/2021	Interest Capitalization		79,758	79,758	
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		01/01/2021	Tax Free Exchange		2,946,209	7,662,535	
605024-AS-7	MISSION BROADCASTING INC 05/27/28		05/27/2021	BANK OF AMERICA		992,513	997,500	
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		09/30/2021	No Broker		1,240,000	1,240,000	
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		11/03/2021	Various		25,436,697	25,955,813	
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		06/30/2021	Interest Capitalization		144,747	144,747	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		12/24/2021	No Broker		2,750,000	2,750,000	
62931*-AB-0	NMC Skincare Intermediate Hold Revolver 10/31/24		03/17/2021	No Broker		673,200	680,000	
63814@-AF-9	NAT TECHNICAL SYSS INC SR-SEC 12/12/23		12/01/2021	DIRECT		34,300,000	35,000,000	
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		06/29/2021	JP MORGAN SECURITIES		2,939,609	2,984,375	
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		12/22/2021	No Broker		8,108,573	8,135,593	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64556R-AC-8	New ILC Dover Inc Initial Delayed Draw Term Loan 01/31/26		12/16/2021	No Broker		1,819,234	1,819,234	
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		06/18/2021	Interest Capitalization		9,012	9,012	
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		12/01/2021	No Broker		14,146	14,146	
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23		06/01/2021	Interest Capitalization		224,648	224,648	
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		06/15/2021	DIRECT		2,652,330	2,665,659	
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		12/21/2021	No Broker		3,842,857	3,842,857	
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		02/23/2021	CREDIT SUISSE SECURITIES US LL		20,501,478	20,919,875	
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		10/26/2021	JP MORGAN SECURITIES		160,938	160,938	
68621X-AE-3	ORGANON & CO TERM B 04/08/28		10/14/2021	JP MORGAN SECURITIES		32,750,543	32,805,831	
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		07/17/2021	SOCIETE GENERALE		2,679,784	2,693,250	
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		10/01/2021	Interest Capitalization		405,793	405,793	
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC 10.900% 02/07/27		03/29/2021	Various		33,220,543	33,406,168	
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		12/01/2021	Various		(2,969,471)	(2,976,913)	
71911K-AC-8	PAREXEL TERM 08/11/28		09/28/2021	Various		29,945,781	30,000,000	
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		02/23/2021	JEFFERIES & CO. INC.		9,925,000	9,925,000	
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		04/20/2021	Tax Free Exchange		15,240,065	15,345,291	
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		03/26/2021	JP MORGAN SECURITIES		16,566,708	16,649,958	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		03/16/2021	Tax Free Exchange		6,019,736	6,010,828	
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		06/03/2021	GOLDMAN SACHS & COMPANY		7,462,500	7,500,000	
73940*-AA-8	NA-SUB-SEC 0.000% 03/21/29		11/02/2021	DILLON READ & CO. INC.		2,148,602	2,192,452	
74112C-AW-3	Prestige Brands Inc. TERM B5 07/01/28		06/10/2021	BARCLAYS BANK PLC		1,231,313	1,237,500	
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		03/03/2021	BANK OF AMERICA		1,308,487	1,315,063	
74345H-AB-7	Proofpoint Inc Term B 08/31/28		06/10/2021	DIRECT		7,313,250	7,350,000	
000000-00-0	PROQUEST LLC PROQUEST LLC 10/23/26		12/01/2021	CITIGROUP GLOBAL MARKETS INC		(1,914,000)	(1,914,000)	
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		02/03/2021	CITIGROUP GLOBAL MARKETS INC		16,598,093	16,681,500	
75605V-AD-4	REALPAGE INC 04/22/28		02/18/2021	GOLDMAN SACHS & COMPANY		7,785,924	7,805,438	
75915T-AD-4	LIFEPOINT HEALTH INC TERM B 11/16/25		11/04/2021	Various		9,987,500	10,000,000	
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		02/24/2021	JP MORGAN SECURITIES		9,321,064	9,329,500	
76133M-AB-7	RH TERM B 10/15/28		10/15/2021	BANK OF AMERICA		7,960,000	8,000,000	
77542#-AA-7	Rohrer NA-SR-SEC 10.209% 03/15/28		03/15/2021	DIRECT		20,299,720	20,714,000	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2021	JP MORGAN SECURITIES		2,944,987	2,944,987	
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		08/11/2021	Interest Capitalization		3,308,511	3,308,511	
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		06/30/2021	Interest Capitalization		59,270	59,270	
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		05/10/2021	JP MORGAN SECURITIES		3,741,367	3,781,786	
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		03/10/2021	DEUTSCHE BANK SECURITIES INCOR		491,766	487,500	
81608@-AA-2	SEKO Syndicated Loan Term 06/30/27		09/30/2021	Various		26,656,395	27,984,304	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		12/01/2021	ANTARES		(20,079)	(20,079)	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		09/30/2021	Interest Capitalization		1,046,286	1,046,286	
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		09/30/2021	Interest Capitalization		110,590	110,590	
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		09/21/2021	Various		16,241,105	16,263,038	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		03/31/2021	No Broker		4,340,287	4,385,962	
84850X-AK-8	SPIN HOLDCO INC 03/01/28		03/01/2021	BARCLAYS BANK PLC		32,358,763	32,603,288	
84858L-AA-8	SPIREON HLDGS-INC. SUB-UNSEC 10/05/25		10/05/2021	Interest Capitalization		2,305,110	2,305,110	
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		11/02/2021	Various		9,573,789	9,579,281	
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		03/23/2021	KEYBANC CAPITAL MARKETS		4,651,801	4,663,059	
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		06/01/2021	Tax Free Exchange		22,212,073	22,222,426	
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan 03/19/26		12/28/2021	No Broker		2,869,200	2,880,000	
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		03/03/2021	JP MORGAN SECURITIES		4,937,363	4,931,221	
88023H-AE-0	TTEMPO ACQUISITION LLC TERM B 08/31/28		08/19/2021	BANK OF AMERICA		3,582,023	3,591,000	
88675U-AB-8	TIGER ACQUISITION LLC 06/01/28		05/21/2021	GOLDMAN SACHS & COMPANY		3,308,209	3,341,625	
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		06/11/2021	BANK OF AMERICA		1,985,025	1,995,000	
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		11/18/2021	DEUTSCHE BANK SECURITIES INCOR		9,685,725	9,710,000	
896780-AB-2	TRITON WATER HOLDINGS IN 03/31/28		04/01/2021	MORGAN STANLEY & CO. INC.		26,431,820	26,539,637	
89705D-AG-7	TRONOX FINANCE LLC 03/11/28		03/02/2021	Tax Free Exchange		13,149,289	13,150,666	
90351H-AE-8	US FOODS INC TERM B 11/17/28		11/30/2021	Various		14,599,231	14,615,000	
90385K-AK-7	UKG INC TERM 05/03/26		11/18/2021	CREDIT SUISSE SECURITIES US LL		3,180,000	3,180,000	
90385K-AK-7	UKG INC TERM 05/03/26		12/29/2021	Tax Free Exchange		8,287,182	8,330,130	
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		04/14/2021	JP MORGAN SECURITIES		11,850,450	11,910,000	
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		05/27/2021	JP MORGAN SECURITIES		22,794,034	22,908,577	
92539*-AA-5	Vessco Syndicated Loan Term 11/02/27		12/01/2021	DIRECT			622,197	
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC 11/02/27		08/04/2021	DIRECT		3,919,331	4,019,827	
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		08/11/2021	JP MORGAN SECURITIES		3,576,038	3,585,000	
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		12/01/2021	Interest Capitalization		(72,357)	(72,357)	
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		07/30/2021	DIRECT		9,979,449	10,183,111	
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		12/31/2021	Interest Capitalization		86,664	86,664	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		12/01/2021	BANK OF AMERICA		(933,889)	(930,400)	
96208U-AT-8	WEX INC 04/01/28		03/19/2021	BANK OF AMERICA		46,434,395	46,667,734	
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		12/01/2021	WORLD 50		(25,984,875)	(26,512,500)	
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		08/16/2021	Various		35,525,000	36,250,000	
98379E-AE-6	XPO LOGISTICS INC 02/24/25		02/26/2021	Tax Free Exchange		21,738,817	21,759,526	
98415D-B*-4	XIFIN INC Initial Revolver 02/06/26		12/08/2021	No Broker		1,986,000	2,000,000	
98932T-AF-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD 09/30/26		10/01/2021	MORGAN STANLEY & CO. INC.		2,342,772	2,360,000	
AAZ992-6J-0	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		12/30/2021	Interest Capitalization		453,553	453,553	
BL2628-15-6	FORMULA ONE B3 02/01/24		10/13/2021	JP MORGAN SECURITIES		15,000,000	15,000,000	
BL3284-00-9	Froneri US INC TERM 01/31/27		05/10/2021	CREDIT SUISSE SECURITIES US LL		2,332,967	2,368,494	
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		06/30/2021	GOLDMAN SACHS & COMPANY		629,478	629,478	
BL3446-05-3	SOFTWARE LUXEMBOURG ACQUISITIO Term Exit 04/27/25		06/11/2021	CONVERSION		2,126,793	2,554,393	
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27		01/20/2021	Tax Free Exchange		1,150,086	1,155,847	
BL3508-95-1	ENERGIZER HOLDINGS INC 12/16/27		12/01/2021	JP MORGAN SECURITIES		(1,158,760)	(1,164,583)	
BL3541-34-1	INEOS US PETROCHEM LLC 01/21/26		01/21/2021	JP MORGAN SECURITIES		5,940,150	5,970,000	
BL3547-90-0	PROQUEST LLC 10/23/26		02/01/2021	Tax Free Exchange		3,215,739	3,221,816	
BL3554-67-4	PROAMPAC PG BORROWER LLC 11/18/25		02/12/2021	GENERAL ELECTRIC CO		5,927,775	5,927,775	
BL3561-11-7	PLAZE INC 08/03/26		02/26/2021	Tax Free Exchange		8,227,371	8,344,586	
BL3565-39-9	BELLA HOLDINGS CO LLC 04/01/28		04/01/2021	U.S. BANCORP LIBRA		9,875,250	9,975,000	
BL3572-50-2	IGT HOLDINGS IV AB TERM B 03/23/28		03/23/2021	JP MORGAN SECURITIES		7,425,141	7,443,750	
BL3573-84-9	ICON Luxembourge Sarl Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC		7,945,674	7,985,602	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	JP MORGAN SECURITIES		2,988,539	2,988,539	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	Tax Free Exchange		3,266,670	3,312,318	
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		09/22/2021	GOLDMAN SACHS & COMPANY		12,938,883	12,960,000	
BL3625-62-3	US CONCRETE INC 05/26/28		05/26/2021	JP MORGAN SECURITIES		7,980,000	8,000,000	
BL3644-91-3	KKR APPLE BIDCO LLC TERM 07/13/28		07/14/2021	JEFFERIES & CO. INC.		3,990,000	4,000,000	
BL3645-87-8	ILLUMINATE MERGER SUB CORP TERM 06/30/28		06/30/2021	DEUTSCHE BANK SECURITIES INCOR		4,263,575	4,285,000	
BL3646-39-7	Indigi Merger Sub Inc Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC		1,979,670	1,989,618	
BL3673-14-4	STARS GROUP HOLDINGS BV TERM B 07/21/26		07/16/2021	DEUTSCHE BANK SECURITIES INCOR		17,099,182	17,142,038	
BL3678-66-3	MKS INSTRUMENTS INC TERM B 10/22/28		10/22/2021	JP MORGAN SECURITIES		21,156,975	21,210,000	
BL3683-98-6	STANDARD Industries INC TERM B 08/06/28		08/06/2021	DEUTSCHE BANK SECURITIES INCOR		10,830,600	10,940,000	
BL3688-98-5	ZOOMINFO LLC TERM B 03/11/28		08/13/2021	GOLDMAN SACHS & COMPANY		17,325,000	17,500,000	
BL3689-59-5	Centuri Group Inc Term B 08/18/28		08/18/2021	WELLS FARGO		4,998,581	5,049,071	
BL3705-92-0	CCC INTELLIGENT SOLUTIONS INC TERM 09/15/28		10/08/2021	CREDIT SUISSE SECURITIES US LL		7,064,888	7,045,000	
BL3706-64-7	COVANTA HOLDING CORP TERM B 11/17/28		11/18/2021	BARCLAYS BANK PLC		9,856,463	9,852,021	
BL3706-65-4	COVANTA HOLDING CORP TERM C 11/17/28		11/18/2021	BARCLAYS BANK PLC		738,312	737,979	
BL3706-89-4	COVANTA HOLDING CORP TERM B 09/15/28		09/15/2021	JP MORGAN SECURITIES		4,069,550	4,090,000	
BL3707-92-6	DEXKO GLOBAL INC TERM B 09/24/28		09/24/2021	CREDIT SUISSE SECURITIES US LL		2,950,374	2,965,200	
BL3707-93-4	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		09/24/2021	CREDIT SUISSE SECURITIES US LL		561,976	564,800	
BL3708-05-6	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		09/17/2021	CREDIT SUISSE SECURITIES US LL		7,443,844	7,481,250	
BL3708-95-7	CHG HEALTHCARE SERVICE INC TERM B 09/22/28		09/22/2021	GOLDMAN SACHS & COMPANY		9,468,569	9,516,150	
BL3719-79-8	CORAL US CO BORROWER LLC TERM B 09/23/29		09/23/2021	DEUTSCHE BANK SECURITIES INCOR		12,187,900	12,280,000	
BL3722-08-1	MEDICAL SOLUTIONS HOLDINGS INC TERM B 09/30/26		10/01/2021	MORGAN STANLEY & CO. INC.		6,442,623	6,490,000	
BL3742-09-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		10/13/2021	GOLDMAN SACHS & COMPANY		12,672,000	12,800,000	
BL3751-52-8	BROADSTREET PARTNERS INC TERM B 01/27/27		10/07/2021	RBC DAIN RAUSCHER INC.		3,980,000	4,000,000	
BL3751-62-7	CARNIVAL CORP TERM B 10/08/28		10/12/2021	JP MORGAN SECURITIES		15,880,300	15,940,000	
BL3753-47-4	AVANTOR FUNDING INC TERM B 10/20/28		10/20/2021	BARCLAYS BANK PLC		1,596,000	1,600,000	
BL3753-54-0	AVANTOR FUNDING INC Term B5 11/06/27		10/19/2021	GOLDMAN SACHS & COMPANY		3,196,000	3,200,000	
BL3754-03-5	CHARIOT BUYER LLC TERM B 10/19/28		10/19/2021	GOLDMAN SACHS & COMPANY		3,182,025	3,190,000	
BL3754-55-5	CHARIOT BUYER LLC TERM B 10/22/28		10/22/2021	WELLS FARGO		11,172,000	11,200,000	
BL3760-06-5	BROWN GROUP HOLDING LLC TERM B 06/07/28		10/29/2021	RBC DAIN RAUSCHER INC.		1,115,800	1,120,000	
BL3769-85-0	DRIVEN HOLDINGS LLC TERM B 11/17/28		11/19/2021	JP MORGAN SECURITIES		7,008,750	7,000,000	
BL3776-60-8	DOTDASH MEREDITH INC TERM B 11/23/28		11/23/2021	JP MORGAN SECURITIES		4,975,000	5,000,000	
BL3785-18-7	MADISON SAFETY & FLOW LLC TERM 12/14/28		12/14/2021	GOLDMAN SACHS & COMPANY		2,308,400	2,320,000	
BL3786-57-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		12/10/2021	BANK OF AMERICA		916,655	923,582	
BL3788-28-0	ICU MEDICAL INC TERM B 12/15/28		12/15/2021	BARCLAYS BANK PLC		3,079,525	3,095,000	
BL3789-16-3	ALL-STAR BIDCO AB TERM B 11/16/28		12/10/2021	MORGAN STANLEY & CO. INC.		796,000	800,000	
BL3789-60-1	II-VI INC Term B 12/08/28		12/08/2021	JP MORGAN SECURITIES		7,425,000	7,500,000	
BL3791-61-5	REALPAGE INC TERM B 04/22/28		12/14/2021	GOLDMAN SACHS & COMPANY		795,000	800,000	
BL3793-18-1	FLEETCOR TECHNOLOGIES OPERATIN TERM B 04/30/28		12/16/2021	BANK OF AMERICA		5,518,800	5,600,000	
BL3798-62-8	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B2DD 01/31/29		12/10/2021	BANK OF AMERICA		5,843,677	5,887,836	
BL3798-63-6	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD 01/31/29		12/10/2021	BANK OF AMERICA		916,655	923,582	
BL3799-11-3	EAGLE BROADBAND INVESTMENTS LL TERM B 11/12/27		12/13/2021	SUNTRUST CAPITAL MARKETS		1,035,205	1,040,407	
C0102M-AP-0	AIR CANADA Term B 07/27/28		07/27/2021	JP MORGAN SECURITIES		5,509,350	5,565,000	
C5400E-AD-3	MAXAR TECHNOLOGIES LTD 10/05/24		05/10/2021	RBC DAIN RAUSCHER INC.		2,358,906	2,388,766	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		11/16/2021	JP MORGAN SECURITIES		2,184,883	2,215,344	
Z00002-28-9	Service Express II Syndicated Loan Term 11/26/26		01/27/2021	HARVEST SEI BUYER		4,200,000	4,200,000	
Z00009-9D-6	Anne Arundel Dermatology Manag 12.500% 10/16/26		12/16/2021	DIRECT		14,362,790	14,807,000	
Z00012-E9-3	NA-SUB-SEC NA-SUB-SEC 0.000% 06/30/28		11/30/2021	DILLON READ & CO. INC.		5,175,993	5,281,625	
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		12/16/2021	Various		6,532,500	6,532,500	
Z0001E-56-3	GPRS NA-SUB-SEC 06/26/27		03/10/2021	DIRECT		16,115,714	16,571,429	
Z00024-C3-3	REP TEC INTERMEDIATE PARENT HL 12.500% 06/01/28		12/01/2021	DILLON READ & CO. INC.		33,750,000	32,737,500	
Z00025-F2-9	SOLVE INTERMEDIATE HOLDINGS NA-SUB-SEC 0.000% 06/30/28		06/30/2021	DIRECT		10,018,050	10,222,500	
Z0002C-88-9	Metz Culinary Management LLC 10.750% 06/23/28		12/23/2021	DIRECT		9,877,714	10,079,300	
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		08/10/2021	DIRECT		12,425,725	12,505,070	
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		09/30/2021	Interest Capitalization		61,078	61,078	
Z00030-97-5	NA-SR-SEC NA-SR-SEC 0.000% 09/30/27		09/30/2021	DIRECT		8,055,600	8,220,000	
Z00032-76-5	NA-SR-SEC NA-SR-SEC 0.000% 10/01/28		10/01/2021	DILLON READ & CO. INC.		33,902,703	34,594,595	
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC 9.214% 01/30/27		12/01/2021	DIRECT		43,250	793,250	
Z00041-81-6	AGAPE CARE GROUP HOLDCO RUBICON 06/11/27		12/01/2021	JP MORGAN SECURITIES		1,081,638	1,081,638	
Z00041-81-6	AGAPE CARE GROUP HOLDCO RUBICON 06/11/27		01/01/2021	Interest Capitalization		108,816	108,816	
Z00042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC 09/30/26		08/31/2021	DIRECT		35,768,600	36,498,571	
Z00043-5D-9	AGAPE CARE GROUP HOLDCO 0.000% 10/14/28		10/14/2021	DILLON READ & CO. INC.		11,758,293	12,121,951	
Z0004B-D7-5	AGAPE CARE GROUP SENIOR SUBORD 0.000% 10/14/28		10/14/2021	DILLON READ & CO. INC.		17,695,983	18,163,027	
Z00057-27-5	SMILE BRANDS TERMS B TERM B 04/12/27		08/12/2021	DIRECT		23,267,644	23,621,973	
Z0005F-44-2	COP Hometown Acquisitions Inc 0.000% 11/02/27		11/02/2021	DILLON READ & CO. INC.		4,157,160	4,242,000	
Z00061-16-0	Tropicale Foods LLC NA-SUB-SEC 9.201% 06/03/26		01/13/2021	DILLON READ & CO. INC.		5,938,800	6,060,000	
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		12/01/2021	DIRECT		35,000,000	35,525,000	
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		09/30/2021	Interest Capitalization		4,795,213	4,795,213	
Z0006D-1B-3	North Haven Stallone Buyer LLC NA-SUB-UNSEC 05/24/28		05/24/2021	DIRECT		14,369,250	14,662,500	
Z0006D-1B-3	North Haven Stallone Buyer LLC NA-SUB-UNSEC 05/24/28		09/30/2021	Interest Capitalization		275,838	275,838	
Z0006D-44-6	TPRC Intermediate Corporation NA-SUB-UNSEC 11.250% 12/03/27		03/31/2021	Various		42,541,054	43,433,046	
Z0006D-44-6	TPRC Intermediate Corporation NA-SUB-UNSEC 11.250% 12/03/27		09/30/2021	Interest Capitalization		278,588	278,588	
Z0006F-42-5	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 0.000% 10/01/28		10/01/2021	DILLON READ & CO. INC.		7,363,243	7,513,514	
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		10/01/2021	Interest Capitalization		1,947	1,947	
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		12/29/2021	No Broker		980,416	980,416	
Z00072-25-8	TranSystems Corporation 09/30/27		05/17/2021	DIRECT		11,603,556	11,624,772	
Z00073-C4-8	POWERGRID SERVICES ACQUISITION 0.000% 03/15/29		09/21/2021	DIRECT		25,854,850	26,382,500	
Z00074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		12/28/2021	DIRECT		19,996,229	20,437,600	
Z00074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		09/30/2021	Interest Capitalization		191,963	191,963	
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW 06/18/25		12/01/2021	DIRECT		3,232,712	3,298,686	
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW 06/18/25		09/30/2021	Interest Capitalization		25,909	25,909	
Z00089-00-5	NA-SUB-UNSEC NA-SUB-SEC 0.000% 11/02/27		12/17/2021	Various		12,210,597	12,129,292	
Z00089-84-9	NA-SUB-UNSEC 0.000% 05/16/27		11/16/2021	DILLON READ & CO. INC.		14,801,438	14,505,410	
Z00090-1A-0	COTROLLED PRODUCTS (CP TURF P NA-SUB-UNSEC 0.000% 04/25/28		12/21/2021	Various		35,940,000	36,132,000	
Z00092-B6-4	REVISION BUYER 11.000% 12/01/28		12/01/2021	DILLON READ & CO. INC.		28,805,180	28,229,077	
Z00096-05-9	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		10/12/2021	DILLON READ & CO. INC.		562,380	551,132	
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	01/29/2021	BANK OF AMERICA		2,981,881	2,963,360	
BL3571-66-0	GARDA WORLD SECURITY CORP 10/30/26	A	03/15/2021	BARCLAYS BANK PLC		2,087,500	2,087,500	
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	01/15/2021	DIRECT		3,184,007	3,216,169	
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	04/16/2021	No Broker		1,070,224	1,081,034	
36259#-AA-6	GSM ACQUISITION CORP Revolver 11/16/26	D	09/29/2021	No Broker		4,238,667	4,253,165	
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	10/25/2021	DIRECT		3,544,420	3,625,677	
000000-00-0	CP Turf Parent LLC Unfunded 10/25/27	C	10/25/2021	DIRECT		393,750	393,750	
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	12/21/2021	DIRECT		8,499,323	8,499,323	
000000-00-0	CP Turf Parent LLC Unfunded 10/25/27	C	11/02/2021	No Broker		225,000	225,000	
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	12/01/2021	Various		(4,991,250)	(5,000,000)	
BL3556-13-3	JAZZ FINANCING LUX SARL 04/22/28	D	12/16/2021	BANK OF AMERICA		26,009,046	25,965,788	
BL3565-31-6	ALPHA 3 BV 03/18/28	D	03/05/2021	GOLDMAN SACHS & COMPANY		2,945,324	2,960,125	
Z00016-E6-0	XYZ NA-SR-SEC 0.000% 09/28/27	D	09/30/2021	DILLON READ & CO. INC.		32,880,000	32,222,400	
Z0002F-FC-5	NATIONAL TECHNICAL SYSTEMS Syndicated Loan Term 12/12/23	D	12/01/2021	DIRECT		(35,000,000)	(35,000,000)	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						4,117,561,304	4,161,328,860	
8399997. Total - Bonds - Part 3						29,270,241,826	29,326,585,971	38,901,708
8399998. Total - Bonds - Part 5						6,359,639,354	6,397,514,233	5,992,009
8399999. Total - Bonds						35,629,881,180	35,724,100,204	44,893,717
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC		03/01/2021	DIRECT	317.000	317,180	0.00	
000000-00-0	FS PARENT HOLDINGS LLC		03/01/2021	DIRECT	17,986.000	17,986	0.00	
000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A		12/01/2021	DIRECT	74,507.000	74,507	0.00	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
37959E-30-0	GLOBE LIFE INC		06/09/2021	BOFA SECURITIES INC	1,344,000.000	33,600,000	0.00	
000000-00-0	INNOVATION TECH		02/24/2021	Various	2,344.000	2,343,727	0.00	
87271T-20-4	TIAA TIA 2017-W2A NOTE		12/01/2021	U.S. BANK	(20,000,000.000)	(20,000,000)	0.00	
Z0002F-47-8	PCI PHARMA		12/01/2021	PCI Pharma	331,500.000		0.00	
Z0004D-EF-2	Checkers PFD Checkers PFD		04/01/2021	CONVERSION	162,960.000	12,759,806	0.00	
Z00093-C3-8	Checkers PFD Warrant		03/31/2021	CONVERSION	1,562.000		0.00	
Z0001A-F0-3	PCI PHARMA ProPharma		09/30/2021	PCI Pharma	4,566.000	4,445,930	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						33,559,136	XXX	
45874@-12-2	INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A		09/28/2021	DIRECT	469.000	468,750	0.00	
000000-00-0	KMCAST HOLDINGS INC PREFERRED STOCK		12/01/2021	JP MORGAN SECURITIES	271,090.000	271,850	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						740,600	XXX	
8999997. Total - Preferred Stocks - Part 3						34,299,736	XXX	
8999998. Total - Preferred Stocks - Part 5						20,554,820	XXX	
8999999. Total - Preferred Stocks						54,854,556	XXX	
000000-00-0	CIRQUE DU SOLEIL COMMON SHARES		12/01/2021	CONVERSION	(37,327.000)	1,122,770		
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC		03/01/2021	DIRECT	400.000	40,000		
000000-00-0	IVEX HOLDCO INC		12/01/2021	DIRECT	215,447.000	215,447		
000000-00-0	FS PARENT HOLDINGS LLC		03/01/2021	DIRECT	342.000	341,740		
000000-00-0	ERIE HOME SOLUTION LLC		09/03/2021	DIRECT	490.000	489,796		
000000-00-0	SPG		10/22/2021	DIRECT	19,667.000	19,667		
000000-00-0	LAMARK MEDIA GROUP LLC		11/23/2021	DIRECT	1,238,390.000	1,238,390		
000000-00-0	AE EUROPE HOLDINGS INC Class A Common		12/01/2021	DIRECT	155,482.000	155,482		
00091G-10-4	ACV AUCTIONS INC A		12/06/2021	DISTRIBUTION	68,112.000	1,448,606		
00827B-10-6	AFFIRM HOLDINGS INC		11/15/2021	DISTRIBUTION	8,807.000	1,285,270		
05365@-AC-0	KMCAST HOLDINGS INC COMMON STOCK		12/01/2021	JP MORGAN SECURITIES	(271,090.000)	(271,850)		
25809K-10-5	DOORDASH INC A		11/17/2021	DISTRIBUTION	1,893.000	414,605		
359616-10-9	FULCRUM THERAPEUTICS INC		11/10/2021	MERRIL LYNCH PERCE FENER SMITH	7,903.000	165,149		
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		09/21/2021	Various	11,050,000.000	1,497,697,560		
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		09/22/2021	GOLDMAN SACHS - CORPORATES	6,810,000.000	598,700,050		
52110H-10-0	LAZYDAYS HOLDINGS INC		09/16/2021	DISTRIBUTION	31,054.000	703,684		
67080M-10-3	NURIX THERAPEUTICS INC		09/29/2021	DIRECT	1,268.000	43,610		
67092P-82-1	NUVEEN DIVIDEND GROWTH ETF ETF		09/07/2021	Various	220,000.000	5,543,942		
67092P-83-9	NUVEEN SMALL CAP SELECT ETF ETF		09/07/2021	Various	220,000.000	5,607,957		
67092P-84-7	NUVEEN WINSLOW LG CAP GR ESG ETF		09/07/2021	Various	220,000.000	5,552,316		
683712-10-3	OPENDOOR TECHNOLOGIES INC		11/15/2021	DISTRIBUTION	31,139.000	656,722		
68621F-10-2	ORGANOGENESIS HOLDINGS INC		05/26/2021	DISTRIBUTION	1,055,949.000	18,842,354		
75382E-10-9	RAPT THERAPEUTICS INC		06/14/2021	DISTRIBUTION	805.000	32,216		
75943R-10-2	RELAY THERAPEUTICS INC		03/05/2021	DIRECT	59,360.000	2,854,330		
87918A-10-5	TELADOC HEALTH INC		11/18/2021	DISTRIBUTION	50,952.000	7,449,639		
88556E-10-2	THREDUP INC - CLASS A		11/16/2021	DISTRIBUTION	61,259.000	1,234,940		
90138F-10-2	TWILIO INC		02/10/2021	DISTRIBUTION	230.000	99,659		
91680M-10-7	UPSTART HOLDINGS INC		09/13/2021	DISTRIBUTION	394.000	107,855		
942BZF-90-7	MEN'S WEARHOUSE LLC/THE		01/01/2021	CONVERSION	145,640.000			
942BZF-90-7	MEN'S WEARHOUSE LLC/THE		03/31/2021	CONVERSION	804.000	905		
G6S9DG-30-9	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A		05/21/2021	BROWN BROTHERS HARRIMAN CP	1,250.000	28,638		
000000-00-0	INNOVATION TECH		02/24/2021	DILLON READ & CO. INC.	2,344.000	23		
Z05100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/31/2021	FEDERAL HOME LOAN BANK	1,028,098.000	98,831,800		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,250,653,272	XXX	
000000-00-0	ELEMENT 78 PARTNERS LLC Equity		12/03/2021	DIRECT	1,202,787.000	1,202,787		
18911Q-30-0	CLOUD PEAK ENERGY INC		03/31/2021	Various	14,787.000	148		
18911Q-30-0	CLOUD PEAK ENERGY INC		03/31/2021	TGPI HIGH YIELD	339.000	3		
67092P-81-3	NUVEEN ESG YIELD CORP B ETF		09/29/2021	Various	190,100.000	4,718,153		
ABD996-7K-9	POINTER HLDGS INC. POINTER HLDGS INC.		12/01/2021	JP MORGAN SECURITIES	735.000	762,743		
Z00051-2A-1	Checkers CMN Warrant		03/31/2021	CONVERSION	9,485.000			
INE428-Q0-1	SURYODAY SMALL FINANCE BK LTD	B.	12/01/2021	SYNOVUS SECURITIES INC	2,426,708.000	319,656		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,003,490	XXX	
88637@-10-4	TIAA-CREF Tuition Financing, LLC		12/31/2021	ISSUER	1.000	30,000,000		
62869#-10-6	MYVEST CORPORATION		12/31/2021	CAPITAL CONTRIBUTION	0.000	2,039,091		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						32,039,091	XXX	
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	82,566,115		
68062#-10-8	OLEUM HOLDING COMPANY, INC.		12/31/2021	CAPITAL CONTRIBUTION	0.000	987,622		
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000	2,060,372		

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81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		12/09/2021	CAPITAL CONTRIBUTION	0.000	13,533		
87293#-10-9	TIAA FSB HOLDINGS, INC.		12/31/2021	TIAA	0.000	15,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						100,627,642	XXX	
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		11/30/2021	BFDS BROKER	32,863.000	325,132		
67092P-86-2	NULC NUVEEN ESG LARGE-CAP ETF		09/07/2021	CITADEL SECURITIES LLC	3,850.000	163,240		
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF		02/09/2021	BFDS BROKER	498,200.000	14,995,818		
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526		11/30/2021	Boston Financial	7.000	68		
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527		11/30/2021	CONVERSION	4.000	42		
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797		11/30/2021	CONVERSION	3.000	32		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND		05/17/2021	BROWN BROTHERS HARRIMAN CP	1,296.000	31,500		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	C	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,237,200.000	24,744,000		
000000-00-0	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	C	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND		05/17/2021	BROWN BROTHERS HARRIMAN CP	1,296.000	31,500		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	B	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,290.000	36,500		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	B	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,290.000	36,500		
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
G6S9DG-17-6	NUVEEN NWQ FLX INC P USD ACC	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
G6S9DG-32-5	NUVEEN SB DVD GR-P USD AC NSGDPUA	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
G6S9DG-35-8	NVN WNS US L/C GR ESG-P USD NVLCPUA	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000		
9499999. Subtotal - Common Stocks - Mutual Funds						40,574,332	XXX	
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT		07/21/2021	BROWN BROTHERS HARRIMAN CP	4,967,917.000	49,975,000		
670686-20-3	NUVEEN ENH HI YLD MUNI A		06/30/2021	BROWN BROTHERS HARRIMAN CP	2,500.000	25,000		
67080D-10-3	NUVEEN INVESTMENTS NUVEEN CORE PLUS IMPACT FUND		03/15/2021	BFDS BROKER	5,000.000	100,000		
67080R-10-2	NUVEEN VAR RATE PFD		10/19/2021	JP MORGAN SECURITIES	4,000.000	100,000		
9699999. Subtotal - Closed-End Funds						50,200,000	XXX	
9799997. Total - Common Stocks - Part 3						2,481,097,827	XXX	
9799998. Total - Common Stocks - Part 5						6,183,876,644	XXX	
9799999. Total - Common Stocks						8,664,974,471	XXX	
9899999. Total - Preferred and Common Stocks						8,719,829,027	XXX	
9999999 - Totals						44,349,710,207	XXX	44,893,717

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
022650-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		08/21/2021	Redemption 100.0000		1,120,615	1,120,615	1,120,615	1,120,615						1,120,615				19,468	08/21/2021
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2021	Call 100.0000		180,000	180,000	180,000	180,000						180,000				4,633	08/15/2036
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		12/01/2021	Paydown		943	943	918	935		7		7		943				39	05/01/2023
36177N-5L-0	GN 794450 2.710% 12/15/29		12/01/2021	Paydown		4,381,198	4,381,198	4,381,198	4,381,198						4,381,198				64,603	12/15/2029
36179A-SR-8	GN AC1428 2.690% 06/15/33		12/01/2021	Paydown		3,879,950	3,879,950	3,739,605	3,776,357		103,593		103,593		3,879,950				56,788	06/15/2033
36179D-B8-2	GN AC3663 2.490% 06/15/35		03/01/2021	Paydown		111,552,033	111,552,033	107,787,152	108,711,135		2,840,898		2,840,898		111,552,033				691,154	06/15/2035
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		12/01/2021	Paydown		1,604,887	1,604,887	1,812,451	1,805,184		(200,297)		(200,297)		1,604,887				35,086	03/15/2044
3617BU-DK-2	GN BE1006 3.625% 01/15/43		12/01/2021	Paydown		496,353	496,353	508,762	507,430		(11,077)		(11,077)		496,353				9,804	01/15/2043
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		12/01/2021	Paydown		2,534,262	2,534,262	2,747,900	2,745,120		(210,858)		(210,858)		2,534,262				41,389	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		12/01/2021	Paydown		264,909	264,909	264,992	264,991		(82)		(82)		264,909				2,374	07/15/2042
36180K-2K-6	GN AD7978 3.920% 05/15/33		12/01/2021	Paydown		595,685	595,685	594,452	594,539		1,147		1,147		595,685				12,729	05/15/2033
36180U-Q4-4	GN AE2275 3.500% 01/15/32		12/01/2021	Paydown		1,092,870	1,092,870	1,054,022	1,067,130		25,740		25,740		1,092,870				20,838	01/15/2032
36180W-E6-8	GN AE3757 4.250% 01/15/39		12/01/2021	Paydown		642,532	642,532	644,540	643,829		(1,297)		(1,297)		642,532				14,893	01/15/2039
36180W-EZ-4	GN AE3752 4.400% 09/15/50		12/01/2021	Paydown		141,804	141,804	147,529	147,034		(5,230)		(5,230)		141,804				3,404	09/15/2050
36181R-5Z-4	GN AF9864 4.250% 09/15/38		12/01/2021	Paydown		7,792,771	7,792,771	7,804,127	7,803,833		(11,063)		(11,063)		7,792,771				180,628	09/15/2038
36181R-6A-8	GN AF9865 4.000% 03/15/34		12/01/2021	Paydown		2,170,535	2,170,535	2,213,945	2,199,421		(28,887)		(28,887)		2,170,535				47,333	03/15/2034
36181R-6C-4	GN AF9867 4.740% 03/15/41		12/01/2021	Paydown		44,603,932	44,603,932	48,611,042	48,037,287		(3,433,355)		(3,433,355)		44,603,932				876,702	03/15/2041
36181R-6E-0	GN AF9869 4.700% 03/15/41		12/01/2021	Paydown		17,830,754	17,830,754	19,091,461	18,914,935		(1,084,181)		(1,084,181)		17,830,754				1,230,431	03/15/2041
36182C-YS-0	GN AG7921 3.450% 11/15/36		12/01/2021	Paydown		110,761,260	110,761,260	111,384,292	111,217,626		(456,366)		(456,366)		110,761,260				1,271,247	11/15/2036
36189E-PN-0	GN AP6729 4.450% 03/15/41		12/01/2021	Paydown		7,066,417	7,066,417	7,632,169	7,550,121		(483,704)		(483,704)		7,066,417				480,300	03/15/2041
36194T-4T-0	GN AU6234 4.000% 04/15/37		12/01/2021	Paydown		1,957,518	1,957,518	2,107,699	2,079,532		(122,013)		(122,013)		1,957,518				42,694	04/15/2037
36195W-XJ-2	GN AW7881 3.970% 02/15/37		12/01/2021	Paydown		3,325,410	3,325,410	3,541,562	3,500,843		(175,432)		(175,432)		3,325,410				71,972	02/15/2037
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		12/01/2021	Paydown		8,377,588	8,377,588	8,377,588	8,377,588						8,377,588				152,395	07/15/2044
36202E-UR-8	G2 4192 4.500% 07/20/38		10/21/2021	StoneX Group Inc		5,061,230	4,539,220	4,427,867	4,435,234		699		699		4,435,933		625,297	625,297	184,406	07/20/2038
36202E-UR-8	G2 4192 4.500% 07/20/38		10/01/2021	Paydown		954,270	954,270	930,861	932,409		21,861		21,861		954,270				16,677	07/20/2038
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2021	Paydown		6,790	6,790	7,167	7,026		(237)		(237)		6,790				106	09/20/2026
3620A2-UH-7	GN 717084 4.500% 05/15/39		10/21/2021	StoneX Group Inc		8,653,773	7,711,522	7,876,596	7,864,125		(1,846)		(1,846)		7,862,279		791,495	791,495	313,281	05/15/2039
3620A2-UH-7	GN 717084 4.500% 05/15/39		10/01/2021	Paydown		2,386,918	2,386,918	2,438,013	2,434,152		(47,235)		(47,235)		2,386,918				48,224	05/15/2039
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2021	Paydown		42,456	42,456	44,473	43,755		(1,299)		(1,299)		42,456				546	09/15/2026
3620C1-JZ-0	GN 745580 3.280% 06/15/39		12/01/2021	Paydown		862,868	862,868	790,989	805,216		57,652		57,652		862,868				15,414	06/15/2039
36230M-ER-4	GN 752844 4.310% 05/15/29		12/01/2021	Paydown		536,140	536,140	536,140	536,140						536,140				12,606	05/15/2029
36230M-ET-0	GN 752846 5.850% 07/15/38		12/01/2021	Paydown		7,205,068	7,205,068	7,205,068	7,203,447		1,621		1,621		7,205,068				230,467	07/15/2038
36230M-EW-3	GN 752849 5.375% 02/15/37		12/01/2021	Paydown		1,592,774	1,592,774	1,592,774	1,592,774						1,592,774				46,778	02/15/2037
36230M-FL-6	GN 752871 3.850% 07/15/36		12/01/2021	Paydown		2,473,468	2,473,468	2,411,631	2,426,979		46,488		46,488		2,473,468				54,908	07/15/2036
36241K-AB-4	GN 781802 4.500% 12/15/33		09/01/2021	TRANSFER		1,178,922	1,051,430	1,023,994	1,027,080		58		58		1,027,138		151,784	151,784	35,617	12/15/2033
36241K-AB-4	GN 781802 4.500% 12/15/33		09/01/2021	Paydown		240,773	240,773	234,491	235,197		5,576		5,576		240,773				4,659	12/15/2033
36241K-WE-4	G2 782445 4.500% 10/20/38		12/01/2021	Paydown		569,952	569,952	540,385	542,190		27,762		27,762		569,952				14,242	10/20/2038
36290W-J6-0	GN 619585 4.500% 09/15/33		12/01/2021	Paydown		89,871	89,871	87,526	87,825		2,046		2,046		89,871				1,546	09/15/2033
36290Y-U3-0	GN 621702 4.500% 10/15/33		12/01/2021	Paydown		75,932	75,932	73,950	74,179		1,753		1,753		75,932				2,035	10/15/2033
36296K-DL-3	GN 693207 6.400% 01/15/37		12/01/2021	Paydown		26,866,466	26,866,475	26,866,475	26,866,475						26,866,475		(9)	(9)	637,982	01/15/2037
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		12/02/2021	Redemption 100.0000		762,471	762,471	762,471	762,471						762,471				12,609	12/02/2021
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		12/01/2021	Paydown		3,686,476	3,686,476	3,779,789	3,699,474		(12,999)		(12,999)		3,686,476				97,332	08/16/2039
38373A-WF-9	GNR 2009-68 NP EXCH PAC-1-11 5.000% 08/20/39		12/01/2021	Paydown		1,656,583	1,656,583	1,682,467	1,658,836		(2,253)		(2,253)		1,656,583				42,941	08/20/2039
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.778% 09/16/46		12/01/2021	Paydown		2,507,131	2,507,131	2,437,014	2,473,715		33,416		33,416		2,507,131				73,205	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		12/01/2021	Paydown		17,256	17,256	16,738	16,716		540		540		17,256				459	12/16/2044
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 7.807% 12/16/46		08/01/2021	Paydown		395,937	395,937	395,937	395,937						395,937				14,388	12/16/2046
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.344% 04/16/47		12/01/2021	Paydown		4,697,410	4,697,410	4,697,410	4,697,410						4,697,410				125,313	04/16/2047
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		12/01/2021	Paydown		532,329	532,329	516,193	526,918		5,411		5,411		532,329				17,423	05/16/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.753% 12/16/47		12/01/2021	Paydown		74,006	74,006	54,265	64,385		9,621		9,621		74,006				1,518	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		12/01/2021	Paydown		292,932	292,932	257,781	282,009		10,923		10,923		292,932				12,069	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.583% 11/16/45		12/01/2021	Paydown		1,053,401	1,053,401	1,015,370	1,023,984		29,418		29,418		1,053,401				30,901	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		12/01/2021	Paydown		1,665,334	1,665,334	1,077,783	1,421,681		243,653		243,653		1,665,334				16,372	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		12/01/2021	Paydown		1,988,705	1,988,705	1,837,491	1,935,532		53,173		53,173		1,988,705				88,793	04/16/2046
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		12/01/2021	Paydown		673,165	673,165	589,752	622,869		50,296		50,296		673,165				13,946	08/16/2046
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		12/01/2021	Paydown		2,348,403	2,348,403	2,157,337	2,272,399		76,004		76,004		2,348,403				29,523	02/16/2048
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		12/01/2021	Paydown		1,812,130	1,812,130	1,804,477	1,804,843		7,287		7,287		1,812,130				55,079	04/16/2033
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		12/01/2021	Paydown		2,882,584	2,882,584	2,915,013	2,882,584						2,882,584				88,365	04/16/2033
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		12/01/2021	Paydown		1,067,193	1,067,193	1,066,693	1,066,385		808		808		1,067,193				30,838	05/16/2033
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		12/01/2021	Paydown		1,250,480	1,250,480	1,279,006	1,257,200		(6,720)		(6,720)		1,250,480				32,402	06/20/2033
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		12/01/2021	Paydown		2,686,571	2,686,571	2,705,709	2,686,732		(161)		(161)		2,686,571				71,207	06/20/2033
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		12/01/2021	Paydown		1,592,068	1,592,068	1,648,786	1,600,592		(8,524)		(8,524)		1,592,068				46,943	05/16/2033
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		12/01/2021	Paydown		2,333,247	2,333,247	2,366,787	2,339,929		(6,683)		(6,683)		2,333,247				67,595	04/16/2033
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		12/01/2021	Paydown		2,122,171	2,122,171	2,133,114	2,121,599		572		572		2,122,171				59,107	03/16/2033
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		12/01/2021	Paydown		1,259,240	1,259,240	1,284,228	1,263,205		(3,964)		(3,964)		1,259,240				35,128	02/20/2033
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		12/01/2021	Paydown		154,556	154,556	134,947	147,960		6,597		6,597		154,556				3,723	03/20/2033
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		12/01/2021	Paydown		1,836,701	1,836,701	1,817,186	1,828,300		8,400		8,400		1,836,701				56,303	03/20/2033
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		12/01/2021	Paydown		2,530,695	2,530,695	2,519,356	2,519,932		10,763		10,763		2,530,695				80,174	04/16/2033
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		12/01/2021	Paydown		394,274	394,274	391,070	392,253		2,021		2,021		394,274				11,476	06/20/2032
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		12/01/2021	Paydown		5,129,829	5,129,829	5,146,106	5,129,829						5,129,829				152,486	01/16/2033
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		12/01/2021	Paydown		824,077	824,077	808,071	809,776		14,301		14,301		824,077				24,171	12/20/2032
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		12/01/2021	Paydown		1,353,068	1,353,068	1,343,111	1,343,926		9,143		9,143		1,353,068				44,391	12/16/2032
38373Y-UK-8	GNR 2003-5 Z CSTR Z 9.432% 11/16/42		08/01/2021	Paydown		366,216	366,216	372,968	368,132		(1,917)		(1,917)		366,216				16,057	11/16/2042
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		12/01/2021	Paydown		2,602,761	2,602,761	2,569,007	2,590,622		12,139		12,139		2,602,761				76,456	01/16/2033
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		12/01/2021	Paydown		511,522	511,522	508,565	509,248		2,274		2,274		511,522				14,611	01/20/2033
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		12/01/2021	Paydown		2,379,411	2,379,411	2,394,282	2,379,264		147		147		2,379,411				63,428	01/16/2033
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		11/01/2021	Paydown		540,675	540,675	544,899	540,675						540,675				13,547	06/16/2033
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		12/01/2021	Paydown		697,706	697,706	700,541	697,706						697,706				22,346	07/16/2033
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		12/01/2021	Paydown		2,633,338	2,633,338	2,668,961	2,635,293		(1,954)		(1,954)		2,633,338				70,033	06/20/2033
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		12/01/2021	Paydown		2,322,075	2,322,075	2,168,238	2,280,225		41,850		41,850		2,322,075				61,708	08/20/2033
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		12/01/2021	Paydown		3,324,990	3,324,990	3,359,279	3,338,401		(13,411)		(13,411)		3,324,990				79,303	10/20/2033
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		12/01/2021	Paydown		1,309,905	1,309,905	1,066,345	1,263,992		45,914		45,914		1,309,905				37,892	09/20/2033
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		12/01/2021	Paydown		4,431,230	4,431,230	4,064,268	4,331,525		99,704		99,704		4,431,230				117,454	10/20/2033
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		12/01/2021	Paydown		1,525,030	1,525,030	1,479,279	1,510,419		14,611		14,611		1,525,030				45,825	10/20/2033
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33		12/01/2021	Paydown		2,459,798	2,459,798	2,478,247	2,458,329		1,469		1,469		2,459,798				72,030	09/20/2033
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		12/01/2021	Paydown		1,669,244	1,669,244	1,643,398	1,645,649		23,595		23,595		1,669,244				48,107	10/20/2033
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		12/01/2021	Paydown		1,350,680	1,350,680	1,314,802	1,341,096		9,584		9,584		1,350,680				39,237	09/16/2033
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		12/01/2021	Paydown		2,104,695	2,104,695	1,941,581	2,058,798		45,896		45,896		2,104,695				55,990	10/20/2033
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		12/01/2021	Paydown		2,821,268	2,821,268	2,776,853	2,780,708		40,560		40,560		2,821,268				80,820	10/20/2033
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		12/01/2021	Paydown		2,529,496	2,529,496	2,638,581	2,547,568		(18,072)		(18,072)		2,529,496				81,482	04/20/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		12/01/2021	Paydown		483,371	483,371	495,984	486,102		(2,730)		(2,730)		483,371				14,918	04/20/2038
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33		12/01/2021	Paydown		2,466,773	2,466,773	2,472,169	2,466,773						2,466,773				70,852	11/20/2033
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		12/01/2021	Paydown		3,658,247	3,658,247	3,685,684	3,669,277		(11,030)		(11,030)		3,658,247				86,999	12/16/2033
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		12/01/2021	Paydown		4,066,481	4,066,481	3,653,796	3,960,645		105,835		105,835		4,066,481				122,498	11/20/2033
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		12/01/2021	Paydown		1,598,369	1,598,369	1,586,256	1,587,084		11,285		11,285		1,598,369				47,966	11/20/2033
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		12/01/2021	Paydown		2,709,517	2,709,517	2,485,982	2,656,286		53,231		53,231		2,709,517				81,337	11/20/2033
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		12/01/2021	Paydown		1,811,099	1,811,099	1,793,599	1,794,966		16,133		16,133		1,811,099				52,747	11/16/2033
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		12/01/2021	Paydown		2,086,125	2,086,125	2,060,129	2,062,326		23,799		23,799		2,086,125				63,202	11/20/2033
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		12/01/2021	Paydown		6,150,735	6,150,735	5,643,300	6,017,999		132,737		132,737		6,150,735				163,287	11/20/2033
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		12/01/2021	Paydown		1,605,343	1,605,343	1,605,343	1,605,343						1,605,343				66,164	03/16/2046
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		12/01/2021	Paydown		3,617,843	3,617,843	3,398,141	3,556,053		61,790		61,790		3,617,843				92,064	04/16/2034
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		12/01/2021	Paydown		2,026,662	2,026,662	1,908,862	1,995,849		30,813		30,813		2,026,662				53,373	02/20/2034
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		12/01/2021	Paydown		1,217,463	1,217,463	1,241,432	1,221,894		(4,431)		(4,431)		1,217,463				32,432	02/16/2034
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		12/01/2021	Paydown		1,874,059	1,874,059	1,845,747	1,848,268		25,792		25,792		1,874,059				50,389	03/20/2034
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		12/01/2021	Paydown		2,374,707	2,374,707	2,359,865	2,366,598		8,109		8,109		2,374,707				58,622	04/16/2034
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		12/01/2021	Paydown		1,516,270	1,516,270	1,495,895	1,507,937		8,333		8,333		1,516,270				44,448	05/20/2034
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		12/01/2021	Paydown		368,191	368,191	371,527	368,528		(338)		(338)		368,191				10,530	09/20/2034
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		12/01/2021	Paydown		1,496,082	1,496,082	1,453,069	1,483,424		12,658		12,658		1,496,082				40,075	09/16/2034
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		12/01/2021	Paydown		984,684	984,684	993,300	984,737		(53)		(53)		984,684				29,443	09/20/2034
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		12/01/2021	Paydown		1,524,210	1,524,210	1,513,803	1,514,452		9,758		9,758		1,524,210				42,248	08/20/2034
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		12/01/2021	Paydown		1,973,888	1,973,888	1,957,850	1,965,553		8,334		8,334		1,973,888				55,893	09/20/2034
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		12/01/2021	Paydown		5,786,301	5,786,301	5,401,095	5,705,044		81,257		81,257		5,786,301				154,147	07/20/2034
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		12/01/2021	Paydown		1,034,813	1,034,813	1,008,279	1,010,536		24,277		24,277		1,034,813				27,087	10/20/2034
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		12/01/2021	Paydown		2,017,121	2,017,121	2,013,654	2,013,339		3,782		3,782		2,017,121				58,213	11/20/2034
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		12/01/2021	Paydown		944,693	944,693	942,922	942,721		1,972		1,972		944,693				27,152	10/20/2034
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35		12/01/2021	Paydown		1,099,459	1,099,459	1,116,638	1,101,931		(2,473)		(2,473)		1,099,459				29,142	04/16/2035
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		12/01/2021	Paydown		3,416,213	3,416,213	3,369,240	3,394,424		21,789		21,789		3,416,213				92,219	03/20/2035
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		12/01/2021	Paydown		1,964,336	1,964,336	1,816,553	1,925,967		38,369		38,369		1,964,336				51,649	01/20/2035
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		12/01/2021	Paydown		1,244,413	1,244,413	1,262,059	1,247,046		(2,633)		(2,633)		1,244,413				37,190	05/20/2035
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		12/01/2021	Paydown		2,400,967	2,400,967	2,394,964	2,394,923		6,043		6,043		2,400,967				62,944	06/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		12/01/2021	Paydown		864,658	864,658	867,529	864,658						864,658				24,787	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 4.518% 12/16/47		12/01/2021	Paydown		273,891	273,891	273,891	273,891						273,891				6,757	12/16/2047
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		12/01/2021	Paydown		4,845,490	4,845,490	4,758,902	4,809,546		35,944		35,944		4,845,490				127,947	09/20/2035
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		12/01/2021	Paydown		7,062,939	7,062,939	6,285,394	6,623,411		439,528		439,528		7,062,939				244,513	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		12/01/2021	Paydown		3,337,341	3,337,341	3,313,300	3,313,840		23,501		23,501		3,337,341				139,446	11/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		12/01/2021	Paydown		283,454	283,454	281,860	282,366		1,089		1,089		283,454				7,296	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		12/01/2021	Paydown		3,189,877	3,189,877	3,293,548	3,224,697		(34,821)		(34,821)		3,189,877				91,568	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		12/01/2021	Paydown		1,019,271	1,019,271	1,039,497	1,021,088		(1,817)		(1,817)		1,019,271				26,219	02/20/2039
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		12/01/2021	Paydown		7,720,994	7,720,994	7,838,619	7,771,283		(50,289)		(50,289)		7,720,994				191,913	04/16/2039
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		12/01/2021	Paydown		9,904,070	9,904,070	9,780,269	9,854,272		49,798		49,798		9,904,070				216,704	04/16/2039
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		12/01/2021	Paydown		6,435,743	6,435,743	6,397,531	6,406,751		28,992		28,992		6,435,743				143,081	05/20/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		12/01/2021	Paydown		936,521	936,521	926,132	930,212		6,309		6,309		936,521				20,784	05/16/2039
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39		12/01/2021	Paydown		3,093,398	3,093,398	3,070,197	3,071,189		22,209		22,209		3,093,398				67,994	06/20/2039
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		12/01/2021	Paydown		4,232,179	4,232,179	4,093,641	4,185,299		46,880		46,880		4,232,179				92,856	06/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		12/01/2021	Paydown		4,961,594	4,961,594	5,051,522	5,018,151		(56,557)		(56,557)		4,961,594				108,604	03/20/2039
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		12/01/2021	Paydown		3,763,712	3,763,712	3,714,571	3,741,996		21,715		21,715		3,763,712				97,354	07/20/2039
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		12/01/2021	Paydown		3,766,384	3,766,384	3,791,101	3,764,494		1,890		1,890		3,766,384				95,236	07/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		12/01/2021	Paydown		4,537,080	4,537,080	4,565,437	4,537,346		(266)		(266)		4,537,080				107,044	03/20/2039
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		12/01/2021	Paydown		6,808,529	6,808,529	6,761,721	6,771,610		36,920		36,920		6,808,529				159,146	04/16/2039
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		12/01/2021	Paydown		4,848,818	4,848,818	4,886,699	4,854,656		(5,839)		(5,839)		4,848,818				113,419	04/20/2039
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		12/01/2021	Paydown		7,797,178	7,797,178	7,777,114	7,779,496		17,682		17,682		7,797,178				186,044	04/16/2039
38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		12,821,420	12,821,420	13,430,437	12,965,266		(143,847)		(143,847)		12,821,420				290,952	07/20/2040
38374Y-DV-2	GNR 2010-92 PC PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		4,262,013	4,262,013	4,408,519	4,298,740		(36,728)		(36,728)		4,262,013				118,463	07/20/2040
38374Y-E2-5	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		12,174,654	12,174,654	12,585,548	12,262,845		(88,191)		(88,191)		12,174,654				272,059	07/20/2040
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		12/01/2021	Paydown		1,823,070	1,823,070	1,899,411	1,849,070		(26,000)		(26,000)		1,823,070				42,032	07/20/2040
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		12/01/2021	Paydown		9,524,045	9,524,045	9,744,288	9,589,585		(65,540)		(65,540)		9,524,045				211,719	07/20/2040
38374Y-JX-2	GNR 2010-84 QB SC PAC-11 4.500% 06/20/40		12/01/2021	Paydown		1,643,800	1,643,800	1,669,998	1,649,890		(6,090)		(6,090)		1,643,800				66,340	06/20/2040
38374Y-US-0	GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		5,859,362	5,859,362	6,042,467	5,898,632		(39,270)		(39,270)		5,859,362				133,936	07/20/2040
38374Y-VE-0	GNR 2010-85 ME EXCH PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		7,412,700	7,412,700	7,666,353	7,463,068		(50,368)		(50,368)		7,412,700				165,051	07/20/2040
38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		10,676,218	10,676,218	11,563,679	10,966,401		(290,183)		(290,183)		10,676,218				249,225	07/20/2040
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		11,427,723	11,427,723	11,812,516	11,525,433		(97,710)		(97,710)		11,427,723				249,579	07/20/2040
38374Y-YM-9	GNR 2010-95 PE PAC-11 4.500% 07/20/40		12/01/2021	Paydown		5,866,620	5,866,620	6,072,868	5,910,146		(43,526)		(43,526)		5,866,620				130,585	07/20/2040
38375A-FR-0	GNR 2009-122 ME EXCH 4.500% 12/20/39		12/01/2021	Paydown		7,218,085	7,218,085	6,968,484	7,162,774		55,311		55,311		7,218,085				160,116	12/20/2039
38375C-E6-3	GNR 2012-52 PH AD PAC-11 3.500% 04/20/42		07/30/2021	Various		28,999,261	26,643,019	26,312,063	26,479,015		15,935		15,935		26,494,950		2,504,311	2,504,311	575,045	04/20/2042
38375C-E6-3	GNR 2012-52 PH AD PAC-11 3.500% 04/20/42		07/01/2021	Paydown		1,651,981	1,651,981	1,631,460	1,641,812		10,169		10,169		1,651,981				31,686	04/20/2042
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		05/18/2021	JP MORGAN SECURITIES		31,695,614	29,212,548	29,732,560	29,354,041		(6,376)		(6,376)		29,347,664		2,347,950	2,347,950	482,819	01/20/2042
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		06/01/2021	Paydown		6,620,467	6,620,467	6,738,318	6,652,534		(32,067)		(32,067)		6,620,467				149,942	01/20/2042
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		12/01/2021	Paydown		6,135,482	6,135,482	6,225,230	6,163,873		(28,391)		(28,391)		6,135,482				146,724	04/16/2041
38375C-RX-0	GNR 2012-48 KE PAC-11 3.500% 04/16/42		12/01/2021	Paydown		163,569	163,569	171,849	167,451		(3,882)		(3,882)		163,569				5,725	04/16/2042
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		12/01/2021	Paydown		3,354,654	3,354,654	3,516,751	3,421,067		(66,414)		(66,414)		3,354,654				50,153	04/20/2042
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		07/08/2021	MORGAN STANLEY & CO. INC.		11,563,685	10,624,115	10,367,088	10,519,497		7,129		7,129		10,526,626		1,037,059	1,037,059	229,304	04/20/2042
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		07/01/2021	Paydown		2,355,657	2,355,657	2,298,667	2,332,460		23,197		23,197		2,355,657				30,717	04/20/2042
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		05/18/2021	JP MORGAN SECURITIES		29,649,276	27,326,522	26,869,694	27,127,251		9,075		9,075		27,136,326		2,512,950	2,512,950	451,647	04/20/2042
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		06/01/2021	Paydown		6,231,878	6,231,878	6,127,698	6,186,434		45,444		45,444		6,231,878				139,799	04/20/2042
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		12/01/2021	Paydown		6,279,193	6,279,193	6,147,633	6,220,426		58,766		58,766		6,279,193				94,011	04/20/2042
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		12/01/2021	Paydown		753,132	753,132	771,018	754,518		(1,386)		(1,386)		753,132				19,239	07/16/2023
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		12/01/2021	Paydown		991,575	991,575	989,096	989,019		2,555		2,555		991,575				26,076	10/20/2038
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		12/01/2021	Paydown		892,872	892,872	921,332	898,640		(5,768)		(5,768)		892,872				26,265	07/20/2038
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		12/01/2021	Paydown		4,798,713	4,798,713	4,901,518	4,835,544		(36,831)		(36,831)		4,798,713				85,519	06/20/2042
38375G-CZ-2	GNR 2012-73 K SC PT 3.000% 04/20/42		09/07/2021	GOLDMAN SACHS & COMPANY		19,021,208	17,860,290	17,759,825	17,802,970		5,196		5,196		17,808,165		1,213,043	1,213,043	415,252	04/20/2042
38375G-CZ-2	GNR 2012-73 K SC PT 3.000% 04/20/42		09/01/2021	Paydown		1,844,710	1,844,710	1,834,334	1,838,790		5,920		5,920		1,844,710				37,086	04/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		12/01/2021	Paydown		3,280,977	3,280,977	3,149,994	3,206,512		74,465		74,465		3,280,977				65,018	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		12/01/2021	Paydown		1,613,707	1,613,707	1,390,707	1,486,490		127,217		127,217		1,613,707				57,825	01/16/2047
38375J-R4-9	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37		12/01/2021	Paydown		510,288	510,288	526,274	516,367		(6,079)		(6,079)		510,288				13,213	05/16/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		12/01/2021	Paydown		264,271	264,271	261,794	262,905		1,366		1,366		264,271				6,431	12/20/2037
38375Q-YH-6	GNR 2008-50 NB EXCH PAC-1-11 5.500% 06/16/38		12/01/2021	Paydown		1,480,309	1,480,309	1,536,572	1,486,861		(6,552)		(6,552)		1,480,309				45,752	06/16/2038
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		12/01/2021	Paydown		1,625,970	1,625,970	1,698,884	1,641,122		(15,152)		(15,152)		1,625,970				51,461	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		12/01/2021	Paydown		714,704	714,704	711,130	711,369		3,335		3,335		714,704				18,459	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		12/01/2021	Paydown		685,218	685,218	681,792	681,905		3,314		3,314		685,218				17,655	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		12/01/2021	Paydown		2,224,361	2,224,361	2,293,872	2,227,644		(3,284)		(3,284)		2,224,361				58,954	08/20/2038
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		12/01/2021	Paydown		3,838,200	3,838,200	4,190,106	3,929,106		(90,906)		(90,906)		3,838,200				100,572	08/20/2039
38376C-3H-0	GNR 2009-89 PV EXCH PAC-1-11 5.000% 10/20/39		12/01/2021	Paydown		3,705,797	3,705,797	3,761,384	3,712,915		(7,118)		(7,118)		3,705,797				93,889	10/20/2039
38376C-AW-9	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		12/01/2021	Paydown		2,851,091	2,851,091	2,894,748	2,855,547		(4,456)		(4,456)		2,851,091				71,688	09/20/2039
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		12/01/2021	Paydown		5,405,025	5,405,025	5,574,777	5,442,851		(37,826)		(37,826)		5,405,025				139,040	06/20/2039
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		12/01/2021	Paydown		4,492,171	4,492,171	4,603,598	4,509,032		(16,861)		(16,861)		4,492,171				112,952	09/20/2039
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		12/01/2021	Paydown		2,771,995	2,771,995	2,788,453	2,770,844		1,150		1,150		2,771,995				71,969	09/20/2039
38376C-XM-6	GNR 2009-79 ME EXCH PAC-1-11 5.000% 09/20/39		12/01/2021	Paydown		1,630,143	1,630,143	1,648,228	1,632,225		(2,081)		(2,081)		1,630,143				41,300	09/20/2039
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		12/01/2021	Paydown		4,523,453	4,523,453	4,666,931	4,548,465		(25,012)		(25,012)		4,523,453				115,692	10/20/2039
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		12/01/2021	Paydown		6,924,368	6,924,368	6,958,990	6,917,942		6,426		6,426		6,924,368				180,195	11/20/2039
38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-11 5.000% 11/20/39		12/01/2021	Paydown		15,158,290	15,158,290	15,309,873	15,164,147		(5,857)		(5,857)		15,158,290				394,376	11/20/2039
38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39		12/01/2021	Paydown		10,461,006	10,461,006	10,761,759	10,508,618		(47,612)		(47,612)		10,461,006				272,876	11/20/2039
38376F-GE-6	GNR 2009-61 PE EXCH PAC-1-11 5.000% 08/16/39		12/01/2021	Paydown		5,135,654	5,135,654	5,170,159	5,137,009		(1,356)		(1,356)		5,135,654				139,348	08/16/2039
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		12/01/2021	Paydown		6,408,502	6,408,502	6,340,412	6,379,361		29,141		29,141		6,408,502				166,416	08/20/2039
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		12/01/2021	Paydown		1,898,935	1,898,935	1,914,957	1,900,737		(1,802)		(1,802)		1,898,935				52,202	09/20/2039
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		12/01/2021	Paydown		4,523,617	4,523,617	4,652,257	4,545,099		(21,482)		(21,482)		4,523,617				115,744	11/20/2039
38376J-VE-1	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39		12/01/2021	Paydown		10,044,518	10,044,518	10,192,047	10,058,785		(14,267)		(14,267)		10,044,518				261,874	11/20/2039
38376J-W4-2	GNR 2009-123 NB PAC-1-11 4.500% 12/20/39		12/01/2021	Paydown		3,534,474	3,534,474	3,338,836	3,473,716		60,758		60,758		3,534,474				80,781	12/20/2039
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		12/01/2021	Paydown		1,956,112	1,956,112	1,936,551	1,946,650		9,462		9,462		1,956,112				43,226	11/20/2039
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		12/01/2021	Paydown		12,776,109	12,776,109	13,092,019	12,825,162		(49,052)		(49,052)		12,776,109				365,956	10/20/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		12/01/2021	Paydown		3,508,890	3,508,890	3,524,160	3,506,408		2,482		2,482		3,508,890				99,111	10/16/2039
38376K-TZ-4	GNR 2009-87 CG EXCH PAC-1-11 5.000% 10/20/39		12/01/2021	Paydown		5,562,286	5,562,286	5,667,448	5,580,576		(18,290)		(18,290)		5,562,286				141,091	10/20/2039
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		12/01/2021	Paydown		7,875,846	7,875,846	7,684,114	7,814,719		61,127		61,127		7,875,846				199,297	08/16/2039
38376L-AH-2	GNR 2010-91 PE PAC-1-11 4.500% 07/20/40		12/01/2021	Paydown		7,490,660	7,490,660	8,592,022	7,880,863		(390,202)		(390,202)		7,490,660				241,907	07/20/2040
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		12/01/2021	Paydown		4,592,071	4,592,071	4,627,947	4,596,894		(4,823)		(4,823)		4,592,071				100,512	07/20/2040
38376L-EJ-4	GNR 2010-90 LK PAC-1-11 4.500% 07/16/40		12/01/2021	Paydown		1,833,368	1,833,368	1,895,244	1,847,840		(14,472)		(14,472)		1,833,368				52,019	07/16/2040
38376L-MA-4	GNR 2011-83 PB PAC-1-11 4.000% 06/20/41		12/01/2021	Paydown		2,901,091	2,901,091	2,771,788	2,855,873		45,217		45,217		2,901,091				56,247	06/20/2041
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		12/01/2021	Paydown		2,128,050	2,128,050	1,938,961	2,063,043		65,006		65,006		2,128,050				57,189	06/16/2041
38376L-UE-7	GNR 2011-80 PC EXCH PAC-1-11 4.000% 06/20/41		08/31/2021	Various		15,760,096	14,327,360	13,793,442	14,127,873		6,188		6,188		14,134,061		1,626,035	1,626,035	401,166	06/20/2041
38376L-UE-7	GNR 2011-80 PC EXCH PAC-1-11 4.000% 06/20/41		08/01/2021	Paydown		4,397,106	4,397,106	4,233,245	4,335,882		61,223		61,223		4,397,106				71,577	06/20/2041
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		12/01/2021	Paydown		4,675,810	4,675,810	4,506,129	4,615,451		60,359		60,359		4,675,810				93,405	06/16/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376L-ZV-4	GNR 2011-107 PB PAC-1-11 4.000% 07/20/41		12/01/2021	Paydown		249,602	249,602	237,668	244,564		5,038		5,038		249,602				9,984	07/20/2041
38376P-2T-6	GNR 2009-124 LU EXCH PAC-1-11 5.000% 12/20/39		12/01/2021	Paydown		5,197,981	5,197,981	5,218,286	5,192,600		5,382		5,382		5,197,981				132,944	12/20/2039
38376P-4G-2	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		12/01/2021	Paydown		9,086,397	9,086,397	9,211,335	9,099,564		(13,167)		(13,167)		9,086,397				232,841	12/20/2039
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		12/01/2021	Paydown		8,662,610	8,662,610	8,439,790	8,585,027		77,583		77,583		8,662,610				222,096	12/20/2039
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		12/01/2021	Paydown		7,388,885	7,388,885	7,299,874	7,353,702		35,183		35,183		7,388,885				164,141	12/20/2039
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		12/01/2021	Paydown		2,830,081	2,830,081	2,583,140	2,751,352		78,729		78,729		2,830,081				63,531	12/20/2039
38376P-TS-9	GNR 2009-125 PN PAC-1-11 4.500% 12/20/39		12/01/2021	Paydown		2,585,238	2,585,238	2,471,730	2,545,131		40,108		40,108		2,585,238				81,223	12/20/2039
38376P-ZK-9	GNR 2009-116 LN PAC-1-11 5.000% 12/16/39		12/01/2021	Paydown		4,775,410	4,775,410	4,798,541	4,775,644		(234)		(234)		4,775,410				202,174	12/16/2039
38376P-ZT-0	GNR 2009-116 MP PAC-1-11 5.000% 12/16/39		12/01/2021	Paydown		2,467,268	2,467,268	2,483,460	2,468,340		(1,071)		(1,071)		2,467,268				74,062	12/16/2039
38376T-CF-7	GNR 2010-12 MC PAC-11 4.500% 01/20/40		12/01/2021	Paydown		3,048,354	3,048,354	2,899,152	3,004,723		43,632		43,632		3,048,354				68,179	01/20/2040
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		12/01/2021	Paydown		14,974,102	14,974,102	14,674,538	14,866,401		107,701		107,701		14,974,102				383,216	01/20/2040
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		12/01/2021	Paydown		7,817,091	7,817,091	7,596,319	7,741,865		75,225		75,225		7,817,091				175,718	01/20/2040
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		12/01/2021	Paydown		9,949,896	9,949,896	10,042,865	9,953,195		(3,299)		(3,299)		9,949,896				253,832	01/20/2040
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		12/01/2021	Paydown		8,810,628	8,810,628	8,537,883	8,716,562		94,067		94,067		8,810,628				234,884	12/20/2039
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		12/01/2021	Paydown		7,733,674	7,733,674	7,053,795	7,509,347		224,328		224,328		7,733,674				173,567	12/20/2039
38376T-PE-6	GNR 2010-7 HA PAC-1-11 5.000% 01/16/40		12/01/2021	Paydown		7,236,064	7,236,064	7,205,820	7,215,938		20,126		20,126		7,236,064				249,939	01/16/2040
38376T-VP-4	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40		12/01/2021	Paydown		8,174,909	8,174,909	8,242,607	8,179,292		(4,383)		(4,383)		8,174,909				211,543	01/16/2040
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		12/01/2021	Paydown		6,154,011	6,154,011	5,646,060	5,995,742		158,268		158,268		6,154,011				138,021	01/20/2040
38376T-YX-4	GNR 2010-11 EP AD PAC-11 5.000% 01/20/40		12/01/2021	Paydown		2,243,554	2,243,554	2,263,536	2,245,100		(1,546)		(1,546)		2,243,554				84,833	01/20/2040
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40		12/01/2021	Paydown		5,149,104	5,149,104	5,236,196	5,172,762		(23,658)		(23,658)		5,149,104				131,594	02/20/2040
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		12/01/2021	Paydown		14,924,995	14,924,995	14,485,816	14,747,015		177,981		177,981		14,924,995				380,752	01/20/2040
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		12/01/2021	Paydown		6,222,857	6,222,857	6,074,446	6,170,181		52,676		52,676		6,222,857				125,739	02/20/2040
38376V-B7-1	GNR 2010-17 PN EXCH PAC-1-11 4.500% 02/16/40		12/01/2021	Paydown		3,337,323	3,337,323	3,199,658	3,297,818		39,504		39,504		3,337,323				80,859	02/16/2040
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		12/01/2021	Paydown		3,590,480	3,590,480	3,455,837	3,547,458		43,023		43,023		3,590,480				75,359	02/16/2040
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		12/01/2021	Paydown		7,644,852	7,644,852	7,319,946	7,550,054		94,798		94,798		7,644,852				167,338	02/20/2040
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40		12/01/2021	Paydown		1,652,892	1,652,892	1,703,512	1,665,934		(13,042)		(13,042)		1,652,892				35,409	02/20/2040
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		12/01/2021	Paydown		2,951,780	2,951,780	2,685,691	2,863,537		88,243		88,243		2,951,780				64,612	02/20/2040
38376W-2U-8	GNR 2010-34 NC EXCH PAC-1-11 4.500% 03/20/40		12/01/2021	Paydown		16,605,213	16,605,213	15,949,802	16,397,502		207,712		207,712		16,605,213				370,139	03/20/2040
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		12/01/2021	Paydown		2,618,563	2,618,563	2,357,991	2,525,013		93,550		93,550		2,618,563				58,182	03/20/2040
38376W-D8-5	GNR 2010-35 JY PAC-1-11 4.500% 03/20/40		12/01/2021	Paydown		3,553,071	3,553,071	3,402,066	3,506,229		46,842		46,842		3,553,071				77,773	03/20/2040
38376W-FT-7	GNR 2010-14 DG EXCH PAC-1-11 4.500% 02/20/40		12/01/2021	Paydown		4,638,873	4,638,873	4,487,385	4,586,234		52,639		52,639		4,638,873				101,346	02/20/2040
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		12/01/2021	Paydown		11,534,551	11,534,551	10,716,977	11,263,883		270,668		270,668		11,534,551				262,714	02/20/2040
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		3,821,984	3,821,984	3,940,227	3,848,750		(26,766)		(26,766)		3,821,984				96,552	04/20/2040
38376X-3H-4	GNR 2010-45 UE PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		2,027,831	2,027,831	2,033,534	2,026,401		1,430		1,430		2,027,831				63,266	04/20/2040
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		12/01/2021	Paydown		5,219,554	5,219,554	5,217,923	5,214,758		4,796		4,796		5,219,554				123,987	04/16/2040
38376X-BJ-1	GNR 2010-39 WP PAC-1-11 4.500% 03/20/40		12/01/2021	Paydown		1,222,288	1,222,288	1,265,641	1,234,545		(12,257)		(12,257)		1,222,288				49,145	03/20/2040
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		12/01/2021	Paydown		7,118,629	7,118,629	6,740,452	6,986,567		132,062		132,062		7,118,629				155,883	03/20/2040
38376X-FJ-7	GNR 2010-32 PB PAC-1-11 5.000% 03/20/40		12/01/2021	Paydown		6,512,451	6,512,451	6,504,311	6,499,608		12,843		12,843		6,512,451				192,574	03/20/2040
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		12/01/2021	Paydown		4,117,755	4,117,755	4,004,962	4,075,504		42,250		42,250		4,117,755				104,369	03/20/2040
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		12/01/2021	Paydown		4,210,569	4,210,569	4,145,871	4,185,231		25,338		25,338		4,210,569				107,833	03/20/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		8,102,636	8,102,636	7,808,194	7,982,512		120,124		120,124		8,102,636				265,059	04/20/2040
38376X-SE-4	GNR 2010-29 PE EXCH PAC-1-11 4.500% 03/20/40		12/01/2021	Paydown		5,546,475	5,546,475	5,302,733	5,471,836		74,639		74,639		5,546,475				120,839	03/20/2040
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		12/01/2021	Paydown		5,250,088	5,250,088	5,137,193	5,209,477		40,611		40,611		5,250,088				137,136	03/20/2040
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		12/01/2021	Paydown		5,301,179	5,301,179	5,194,601	5,257,667		43,512		43,512		5,301,179				181,788	03/16/2040
38376X-XJ-7	GNR 2010-30 MU EXCH PAC-1-11 4.500% 03/20/40		12/01/2021	Paydown		3,310,720	3,310,720	3,332,705	3,311,642		(922)		(922)		3,310,720				73,335	03/20/2040
38376X-Y9-8	GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40		12/01/2021	Paydown		7,319,506	7,319,506	7,509,355	7,371,284		(51,778)		(51,778)		7,319,506				173,831	04/16/2040
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		12/01/2021	Paydown		4,997,264	4,997,264	4,973,839	4,983,221		14,043		14,043		4,997,264				103,342	04/16/2040
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		12/01/2021	Paydown		2,120,628	2,120,628	2,098,097	2,109,534		11,094		11,094		2,120,628				48,145	03/20/2040
38376Y-2J-9	GNR 2010-44 NC EXCH PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		5,265,074	5,265,074	5,020,125	5,186,841		78,233		78,233		5,265,074				118,899	04/20/2040
38376Y-3D-1	GNR 2010-44 BD EXCH PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		4,062,630	4,062,630	3,887,429	4,007,319		55,311		55,311		4,062,630				91,078	04/20/2040
38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		16,655,347	16,655,347	17,108,164	16,740,832		(85,485)		(85,485)		16,655,347				426,874	04/20/2040
38376Y-DU-2	GNR 2010-46 GX EXCH AD PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		1,476,742	1,476,742	1,496,585	1,481,019		(4,277)		(4,277)		1,476,742				54,381	04/20/2040
38376Y-EQ-0	GNR 2010-46 HY EXCH AD PAC-1-11 5.000% 04/16/40		12/01/2021	Paydown		8,088,300	8,088,300	8,189,087	8,107,828		(19,528)		(19,528)		8,088,300				210,942	04/16/2040
38376Y-FK-2	GNR 2010-46 CY EXCH PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		3,067,387	3,067,387	3,095,185	3,071,058		(3,671)		(3,671)		3,067,387				77,746	04/20/2040
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		12/01/2021	Paydown		2,089,528	2,089,528	2,299,541	2,148,449		(58,922)		(58,922)		2,089,528				47,093	04/20/2040
38376Y-Q6-1	GNR 2010-47 CE EXCH AD PAC-11 5.000% 04/20/40		12/01/2021	Paydown		4,992,751	4,992,751	5,037,997	4,998,163		(5,413)		(5,413)		4,992,751				163,773	04/20/2040
38376Y-S4-4	GNR 2010-47 PE EXCH PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		12,947,905	12,947,905	12,409,758	12,764,747		183,158		183,158		12,947,905				304,113	04/20/2040
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		6,477,543	6,477,543	6,269,164	6,410,875		66,668		66,668		6,477,543				169,094	04/20/2040
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		12/01/2021	Paydown		9,767,846	9,767,846	9,554,174	9,679,132		88,714		88,714		9,767,846				221,456	04/20/2040
38376Y-YL-9	GNR 2010-43 PD EXCH PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		6,424,501	6,424,501	6,211,690	6,346,054		78,448		78,448		6,424,501				150,291	04/20/2040
38377D-EE-2	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		12/01/2021	Paydown		6,366,535	6,366,535	6,365,541	6,358,916		7,620		7,620		6,366,535				150,184	07/20/2040
38377D-HH-2	GNR 2010-99 QL EXCH PAC-1-11 4.000% 08/20/40		12/01/2021	Paydown		10,936,581	10,936,581	10,895,569	10,908,810		27,771		27,771		10,936,581				216,763	08/20/2040
38377D-LH-7	GNR 2010-101 PC AD PAC-1-11 4.000% 08/20/40		12/01/2021	Paydown		413,595	413,595	414,629	413,415		180		180		413,595				16,378	08/20/2040
38377D-XV-3	GNR 2010-104 NC EXCH PAC-11 4.500% 08/20/40		12/01/2021	Paydown		7,042,728	7,042,728	7,236,403	7,082,329		(39,601)		(39,601)		7,042,728				157,888	08/20/2040
38377D-YD-2	GNR 2010-104 PC EXCH PAC-11 4.500% 08/20/40		12/01/2021	Paydown		4,353,186	4,353,186	4,464,737	4,374,796		(21,610)		(21,610)		4,353,186				102,120	08/20/2040
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		12/01/2021	Paydown		1,347,129	1,347,129	1,397,646	1,360,809		(13,681)		(13,681)		1,347,129				33,093	05/16/2040
38377E-AN-4	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		6,375,417	6,375,417	6,384,382	6,375,417						6,375,417				143,118	04/20/2040
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		12/01/2021	Paydown		3,356,692	3,356,692	3,196,200	3,304,958		51,734		51,734		3,356,692				77,665	04/20/2040
38377E-DE-1	GNR 2010-41 LQ EXCH PAC-1-11 5.000% 04/20/40		12/01/2021	Paydown		3,238,772	3,238,772	3,269,641	3,241,146		(2,375)		(2,375)		3,238,772				84,547	04/20/2040
38377E-FA-7	GNR 2010-42 DB PAC-11 4.500% 04/20/40		12/01/2021	Paydown		3,346,731	3,346,731	3,429,353	3,363,384		(16,654)		(16,654)		3,346,731				78,629	04/20/2040
38377E-M5-0	GNR 2010-60 PL PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		9,113,492	9,113,492	10,387,957	9,528,552		(415,060)		(415,060)		9,113,492				210,917	05/20/2040
38377E-QM-9	GNR 2010-67 JE PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		3,065,383	3,065,383	3,495,494	3,207,578		(142,195)		(142,195)		3,065,383				79,623	05/20/2040
38377E-RJ-5	GNR 2010-67 GQ PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		4,794,471	4,794,471	4,812,450	4,790,910		3,560		3,560		4,794,471				110,370	05/20/2040
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		1,532,935	1,532,935	1,497,965	1,518,349		14,587		14,587		1,532,935				34,255	05/20/2040
38377E-ZM-9	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		6,915,102	6,915,102	6,770,317	6,857,586		57,516		57,516		6,915,102				159,188	05/20/2040
38377F-2J-9	GNR 2010-73 LE EXCH PAC-1-11 4.500% 06/20/40		12/01/2021	Paydown		4,253,922	4,253,922	4,304,271	4,260,074		(6,152)		(6,152)		4,253,922				94,653	06/20/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377F-5F-4	GNR 2010-81 PH PAC-11 4.500% 06/20/40		12/01/2021	Paydown		3,713,875	3,713,875	3,699,948	3,703,729		10,146		10,146		3,713,875				84,893	06/20/2040
38377F-EE-7	GNR 2010-61 ME EXCH PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		5,435,020	5,435,020	5,767,914	5,554,292		(119,272)		(119,272)		5,435,020				125,818	05/20/2040
38377F-FL-0	GNR 2010-61 PE EXCH PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		5,274,072	5,274,072	5,283,961	5,267,973		6,099		6,099		5,274,072				119,102	05/20/2040
38377F-FY-2	GNR 2010-61 CG EXCH PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		5,235,801	5,235,801	5,248,891	5,230,496		5,305		5,305		5,235,801				116,712	05/20/2040
38377F-HX-2	GNR 2010-62 PB PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		3,245,012	3,245,012	3,344,390	3,265,165		(20,153)		(20,153)		3,245,012				76,239	05/20/2040
38377F-KE-0	GNR 2010-62 KD PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		3,800,319	3,800,319	3,779,536	3,787,744		12,575		12,575		3,800,319				123,233	05/20/2040
38377F-LX-7	GNR 2010-56 PE PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		4,326,682	4,326,682	4,204,994	4,286,810		39,872		39,872		4,326,682				101,652	05/20/2040
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		12/01/2021	Paydown		2,951,420	2,951,420	2,873,945	2,922,622		28,798		28,798		2,951,420				66,371	05/20/2040
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		5,854,626	5,854,626	5,708,261	5,799,606		55,021		55,021		5,854,626				134,775	05/20/2040
38377F-X3-0	GNR 2010-78 PJ SC SEQ 5.000% 04/16/40		12/01/2021	Paydown		577,659	577,659	615,207	588,226		(10,567)		(10,567)		577,659				24,379	04/16/2040
38377F-XN-6	GNR 2010-59 PC EXCH PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		2,624,341	2,624,341	3,000,770	2,760,922		(136,580)		(136,580)		2,624,341				90,398	05/20/2040
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		12/01/2021	Paydown		3,859,157	3,859,157	4,079,703	3,930,680		(71,522)		(71,522)		3,859,157				86,464	02/20/2040
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		12/01/2021	Paydown		2,929,020	2,929,020	2,761,564	2,877,134		51,886		51,886		2,929,020				66,145	06/20/2040
38377F-ZX-2	GNR 2010-58 BP PAC-1-11 4.500% 05/20/40		12/01/2021	Paydown		6,915,102	6,915,102	6,962,643	6,915,258		(156)		(156)		6,915,102				159,188	05/20/2040
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		12/01/2021	Paydown		4,484,113	4,484,113	4,536,486	4,495,674		(11,561)		(11,561)		4,484,113				101,807	07/20/2040
38377G-HU-6	GNR 2010-79 AB PAC-11 4.500% 06/20/40		12/01/2021	Paydown		3,120,167	3,120,167	3,028,878	3,082,079		38,088		38,088		3,120,167				94,528	06/20/2040
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		12/01/2021	Paydown		5,283,658	5,283,658	5,364,564	5,295,966		(12,308)		(12,308)		5,283,658				119,319	06/20/2040
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		12/01/2021	Paydown		8,500,901	8,500,901	8,385,010	8,441,412		59,489		59,489		8,500,901				190,477	06/20/2040
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11 4.500% 06/20/40		12/01/2021	Paydown		5,570,813	5,570,813	5,555,145	5,556,884		13,929		13,929		5,570,813				127,340	06/20/2040
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		12/01/2021	Paydown		1,673,268	1,673,268	1,645,067	1,662,588		10,681		10,681		1,673,268				34,670	06/20/2040
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		12/01/2021	Paydown		26,399,089	26,399,089	26,337,216	26,336,902		62,187		62,187		26,399,089				584,872	06/20/2040
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		12/01/2021	Paydown		2,497,206	2,497,206	2,471,454	2,485,137		12,069		12,069		2,497,206				56,696	06/20/2040
38377G-SX-8	GNR 2010-68 MB PAC-1-11 4.500% 06/20/40		12/01/2021	Paydown		6,962,297	6,962,297	6,988,405	6,958,539		3,758		3,758		6,962,297				159,182	06/20/2040
38377G-U2-3	GNR 2010-89 BG PAC-1-11 4.000% 07/20/40		12/01/2021	Paydown		6,022,967	6,022,967	6,015,438	6,012,746		10,221		10,221		6,022,967				127,071	07/20/2040
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40		12/01/2021	Paydown		4,019,061	4,019,061	4,551,586	4,187,862		(168,801)		(168,801)		4,019,061				89,097	09/20/2040
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		12/01/2021	Paydown		8,413,524	8,413,524	9,528,316	8,731,236		(317,712)		(317,712)		8,413,524				194,464	09/20/2040
38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4.000% 08/20/40		12/01/2021	Paydown		21,935,237	21,935,237	21,952,201	21,906,828		28,409		28,409		21,935,237				436,391	08/20/2040
38377J-FM-0	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40		12/01/2021	Paydown		27,430,457	27,430,457	28,116,218	27,567,695		(137,238)		(137,238)		27,430,457				616,974	08/20/2040
38377J-FV-0	GNR 2010-107 PY AD PAC-1-11 4.500% 08/20/40		12/01/2021	Paydown		13,088,256	13,088,256	13,458,408	13,166,494		(78,238)		(78,238)		13,088,256				293,647	08/20/2040
38377J-GJ-6	GNR 2010-107 QY PAC-1-11 4.000% 08/20/40		12/01/2021	Paydown		4,501,237	4,501,237	4,523,743	4,500,702		535		535		4,501,237				89,768	08/20/2040
38377J-GP-2	GNR 2010-107 GY AD PAC-1-11 4.500% 08/20/40		12/01/2021	Paydown		6,751,855	6,751,855	7,010,325	6,811,958		(60,102)		(60,102)		6,751,855				151,484	08/20/2040
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		12/01/2021	Paydown		2,900,783	2,900,783	2,958,005	2,919,007		(18,224)		(18,224)		2,900,783				70,805	09/16/2040
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		12/01/2021	Paydown		9,320,911	9,320,911	9,638,404	9,405,332		(84,421)		(84,421)		9,320,911				213,061	08/20/2040
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		12/01/2021	Paydown		4,010,508	4,010,508	4,005,727	4,003,548		6,960		6,960		4,010,508				99,347	09/16/2040
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		12/01/2021	Paydown		8,119,908	8,119,908	8,034,752	8,081,552		38,357		38,357		8,119,908				195,820	08/20/2040
38377J-UJ-0	GNR 2010-108 LA AD PAC-11 4.000% 08/20/40		12/01/2021	Paydown		1,105,415	1,105,415	1,107,142	1,104,536		879		879		1,105,415				40,697	08/20/2040
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		12/01/2021	Paydown		2,889,922	2,889,922	2,833,929	2,867,179		22,742		22,742		2,889,922				64,608	08/20/2040
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		12/01/2021	Paydown		11,188,758	11,188,758	11,391,748	11,243,874		(55,116)		(55,116)		11,188,758				293,468	07/20/2040
38377K-CM-0	GNR 2010-114 MB EXCH PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		4,243,312	4,243,312	4,263,203	4,243,798		(486)		(486)		4,243,312				125,190	09/20/2040
38377K-DQ-0	GNR 2010-115 GD PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		4,401,591	4,401,591	4,376,832	4,387,668		13,923		13,923		4,401,591				97,005	09/20/2040
38377K-FQ-8	GNR 2010-115 PY PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		9,343,776	9,343,776	9,448,894	9,358,176		(14,400)		(14,400)		9,343,776				183,389	09/20/2040
38377K-FZ-8	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		7,609,123	7,609,123	7,678,080	7,616,714		(7,591)		(7,591)		7,609,123				149,343	09/20/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377K-L2-4	GNR 2010-112 PE EXCH PAC-1-11 4.500% 09/20/40		12/01/2021	Paydown		20,744,464	20,744,464	21,658,517	20,985,069		(240,605)		(240,605)		20,744,464				457,336	09/20/2040
38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.500% 09/20/40		12/01/2021	Paydown		14,431,346	14,431,346	15,001,835	14,579,375		(148,029)		(148,029)		14,431,346				323,873	09/20/2040
38377K-ML-1	GNR 2010-120 CP PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		7,491,153	7,491,153	7,556,700	7,502,028		(10,875)		(10,875)		7,491,153				228,756	09/20/2040
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		12/01/2021	Paydown		10,821,663	10,821,663	10,940,024	10,842,768		(21,106)		(21,106)		10,821,663				215,817	09/20/2040
38377K-ZK-9	GNR 2010-112 JC PAC-1-11 4.500% 09/20/40		12/01/2021	Paydown		1,097,959	1,097,959	1,187,168	1,140,136		(42,176)		(42,176)		1,097,959				43,990	09/20/2040
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		12/01/2021	Paydown		2,502,965	2,502,965	2,267,334	2,427,093		75,872		75,872		2,502,965				50,431	10/20/2040
38377L-N8-7	GNR 2010-130 DC EXCH PAC-1-11 4.500% 10/16/40		12/01/2021	Paydown		12,123,777	12,123,777	12,599,256	12,246,808		(123,031)		(123,031)		12,123,777				298,572	10/16/2040
38377L-PK-8	GNR 2010-128 DB PAC-1-11 4.000% 10/20/40		12/01/2021	Paydown		2,060,273	2,060,273	2,099,547	2,072,193		(11,920)		(11,920)		2,060,273				74,273	10/20/2040
38377L-YJ-1	GNR 2010-127 PE EXCH PAC-1-11 4.000% 10/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		31,079,343	28,253,948	28,907,320	28,419,106		(26,848)		(26,848)		28,392,258		2,687,085	2,687,085	791,111	10/20/2040
38377L-YJ-1	GNR 2010-127 PE EXCH PAC-1-11 4.000% 10/20/40		08/01/2021	Paydown		5,158,052	5,158,052	5,277,332	5,188,204		(30,151)		(30,151)		5,158,052				103,977	10/20/2040
38377M-3G-9	GNR 2010-146 MY EXCH SC AD SEQ 4.500% 06/20/40		12/01/2021	Paydown		4,624,721	4,624,721	4,728,055	4,653,427		(28,706)		(28,706)		4,624,721				135,929	06/20/2040
38377M-AM-8	GNR 2010-129 MX PAC-1-11 4.000% 10/20/40		12/01/2021	Paydown		2,276,478	2,276,478	2,331,968	2,292,844		(16,366)		(16,366)		2,276,478				75,016	10/20/2040
38377M-BG-0	GNR 2010-129 PE PAC-1-11 4.000% 10/20/40		12/01/2021	Paydown		8,915,137	8,915,137	9,151,945	8,970,980		(55,842)		(55,842)		8,915,137				180,135	10/20/2040
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		04/16/2021	JP MORGAN SECURITIES		35,727,655	32,300,747	32,341,123	32,300,747						32,300,747		3,426,907	3,426,907	498,867	10/16/2040
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		05/01/2021	Paydown		5,698,203	5,698,203	5,705,326	5,698,203						5,698,203				164,470	10/16/2040
38377M-ND-4	GNR 2010-138 PB PAC-1-11 4.000% 10/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		7,373,885	6,703,532	6,913,017	6,757,585		869		869		6,758,454		615,431	615,431	187,699	10/20/2040
38377M-ND-4	GNR 2010-138 PB PAC-1-11 4.000% 10/20/40		08/01/2021	Paydown		2,081,542	2,081,542	2,146,590	2,098,326		(16,784)		(16,784)		2,081,542				31,132	10/20/2040
38377M-NR-3	GNR 2010-137 PE PAC-1-11 4.500% 10/20/40		12/01/2021	Paydown		3,323,789	3,323,789	3,803,271	3,499,448		(175,659)		(175,659)		3,323,789				107,799	10/20/2040
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		12/01/2021	Paydown		4,786,241	4,786,241	4,926,837	4,822,915		(36,675)		(36,675)		4,786,241				103,720	09/16/2040
38377M-UF-1	GNR 2010-146 EL PAC-11 4.000% 11/16/40		04/16/2021	JP MORGAN SECURITIES		63,615,742	57,513,879	52,607,226	55,905,941		55,376		55,376		55,961,317		7,654,425	7,654,425	888,270	11/16/2040
38377M-UF-1	GNR 2010-146 EL PAC-11 4.000% 11/16/40		05/01/2021	Paydown		3,145,121	3,145,121	2,876,803	3,057,192		87,929		87,929		3,145,121				231,728	11/16/2040
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		12/01/2021	Paydown		1,799,954	1,799,954	1,803,841	1,799,686		267		267		1,799,954				62,446	11/16/2040
38377M-WX-0	GNR 2010-146 QL EXCH PAC-1-11 4.000% 11/16/40		12/01/2021	Paydown		8,516,732	8,516,732	8,704,366	8,565,806		(49,075)		(49,075)		8,516,732				159,852	11/16/2040
38377M-YL-4	GNR 2010-146 QL EXCH PAC-1-11 4.000% 11/16/40		12/01/2021	Paydown		1,026,862	1,026,862	951,131	995,107		31,755		31,755		1,026,862				39,755	11/16/2040
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		12/01/2021	Paydown		10,879,270	10,879,270	10,229,914	10,665,784		213,486		213,486		10,879,270				237,292	12/20/2040
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		8,835,682	8,032,438	7,899,401	7,977,037		(449)		(449)		7,976,588		859,094	859,094	224,908	11/20/2040
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		08/01/2021	Paydown		2,480,291	2,480,291	2,439,211	2,463,184		17,107		17,107		2,480,291				35,154	11/20/2040
38377N-FT-6	GNR 2010-151 EP AD PAC-11 4.000% 11/20/40		12/01/2021	Paydown		6,050,324	6,050,324	6,120,281	6,065,926		(15,602)		(15,602)		6,050,324				181,563	11/20/2040
38377N-G2-4	GNR 2010-157 GL PAC-11 4.000% 12/20/40		12/01/2021	Paydown		3,628,104	3,628,104	3,325,385	3,522,517		105,588		105,588		3,628,104				74,664	12/20/2040
38377N-HE-7	GNR 2010-151 HE AD PAC-11 4.000% 11/20/40		12/01/2021	Paydown		2,160,123	2,160,123	2,211,426	2,175,830		(15,707)		(15,707)		2,160,123				76,879	11/20/2040
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		12/01/2021	Paydown		6,292,988	6,292,988	6,198,593	6,252,754		40,234		40,234		6,292,988				146,627	12/16/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377N-KM-5	GNR 2010-150 GN AD PAC-11 4.000% 11/20/40		12/01/2021	Paydown		1,594,037	1,594,037	1,567,635	1,582,697		11,340		11,340		1,594,037				53,476	11/20/2040
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		05/26/2021	Various		55,090,072	49,834,129	45,255,618	48,404,734		5,966		5,966		48,410,700		6,679,372	6,679,372	498,341	12/20/2040
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		04/01/2021	Paydown		7,552,150	7,552,150	6,858,297	7,335,532		216,619		216,619		7,552,150				229,530	12/20/2040
38377N-MR-2	GNR 2010-151 B SEQ 4.500% 11/20/40		12/01/2021	Paydown		3,948,871	3,948,871	3,996,998	3,955,597		(6,726)		(6,726)		3,948,871				88,208	11/20/2040
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		03/22/2021	BANK OF AMERICA		81,714,139	73,918,091	74,733,699	74,152,936		(1,550)		(1,550)		74,151,385		7,562,754	7,562,754	739,181	11/20/2040
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		04/01/2021	Paydown		11,105,782	11,105,782	11,228,322	11,141,066		(35,284)		(35,284)		11,105,782				339,054	11/20/2040
38377N-QC-1	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		8,823,931	8,021,755	7,916,470	7,977,754		(309)		(309)		7,977,445		846,486	846,486	224,609	11/20/2040
38377N-QC-1	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40		08/01/2021	Paydown		2,476,992	2,476,992	2,444,482	2,463,405		13,587		13,587		2,476,992				35,107	11/20/2040
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		08/31/2021	Various		34,684,341	31,531,219	31,432,684	31,454,780		61		61		31,454,841		3,229,500	3,229,500	882,874	11/20/2040
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		08/01/2021	Paydown		1,481,815	1,481,815	1,477,184	1,478,223		3,592		3,592		1,481,815				21,002	11/20/2040
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		12/01/2021	Paydown		3,172,282	3,172,282	2,878,351	3,087,857		84,426		84,426		3,172,282				63,590	12/16/2040
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		12/01/2021	Paydown		3,700,375	3,700,375	4,010,506	3,803,050		(102,675)		(102,675)		3,700,375				72,456	12/20/2040
38377N-UM-4	GNR 2010-167 GC PAC-11 4.000% 12/20/40		12/01/2021	Paydown		627,773	627,773	585,497	610,642		17,131		17,131		627,773				24,279	12/20/2040
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		04/16/2021	JP MORGAN SECURITIES		46,855,578	42,361,308	39,448,968	41,417,451		(6,067)		(6,067)		41,411,384		5,444,195	5,444,195	654,247	12/16/2040
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		05/01/2021	Paydown		7,372,282	7,372,282	6,865,437	7,208,019		164,263		164,263		7,372,282				216,493	12/16/2040
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41		12/01/2021	Paydown		4,718,118	4,718,118	4,612,697	4,671,407		46,710		46,710		4,718,118				106,496	02/20/2041
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		12/01/2021	Paydown		4,996,716	4,996,716	4,731,265	4,906,476		90,240		90,240		4,996,716				111,348	02/16/2041
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		12/01/2021	Paydown		1,210,336	1,210,336	1,149,441	1,189,539		20,797		20,797		1,210,336				27,047	02/20/2041
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41		12/01/2021	Paydown		2,446,901	2,446,901	2,314,998	2,405,550		41,351		41,351		2,446,901				48,859	03/20/2041
38377Q-PA-9	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41		12/01/2021	Paydown		2,141,742	2,141,742	1,951,662	2,083,731		58,011		58,011		2,141,742				42,992	02/20/2041
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		12/01/2021	Paydown		3,088,918	3,088,918	2,985,632	3,050,374		38,544		38,544		3,088,918				63,657	02/16/2041
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		12/01/2021	Paydown		2,059,444	2,059,444	2,169,138	2,094,192		(34,748)		(34,748)		2,059,444				48,312	02/20/2041
38377Q-UK-1	GNR 2011-25 NE PAC-1-11 4.500% 02/16/41		12/01/2021	Paydown		3,088,831	3,088,831	2,995,201	3,054,016		34,815		34,815		3,088,831				100,335	02/16/2041
38377Q-XC-6	GNR 2011-44 PD EXCH PAC-1-11 4.000% 03/20/41		12/01/2021	Paydown		3,535,154	3,535,154	3,269,465	3,452,041		83,113		83,113		3,535,154				71,344	03/20/2041
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		12/01/2021	Paydown		7,366,265	7,366,265	7,611,913	7,418,103		(51,838)		(51,838)		7,366,265				164,166	03/20/2041
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		12,998,869	11,817,154	10,707,449	11,462,304		(4,159)		(4,159)		11,458,145		1,540,724	1,540,724	330,880	12/20/2040
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		08/01/2021	Paydown		3,669,395	3,669,395	3,324,816	3,559,209		110,186		110,186		3,669,395				54,880	12/20/2040
38377R-AN-5	GNR 2010-158 PE PAC-1-11 4.000% 12/20/40		12/01/2021	Paydown		12,766,353	12,766,353	12,406,302	12,636,790		129,563		129,563		12,766,353				283,032	12/20/2040
38377R-AZ-8	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40		12/01/2021	Paydown		487,662	487,662	476,538	482,858		4,805		4,805		487,662				20,726	12/20/2040
38377R-BH-7	GNR 2010-158 DE PAC-11 4.000% 11/20/39		11/09/2021	BMO CAPITAL MARKETS		6,113,613	6,038,137	5,791,894	5,999,207		8,400		8,400		6,007,608		106,005	106,005	230,791	11/20/2039
38377R-BH-7	GNR 2010-158 DE PAC-11 4.000% 11/20/39		11/01/2021	Paydown		13,869,943	13,869,943	13,304,310	13,780,521		89,423		89,423		13,869,943				252,847	11/20/2039
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		12/01/2021	Paydown		3,847,940	3,847,940	3,754,147	3,813,122		34,818		34,818		3,847,940				87,058	12/16/2040
38377R-DW-2	GNR 2010-158 ME PAC-11 4.500% 12/16/40		12/01/2021	Paydown		3,749,648	3,749,648	3,624,269	3,708,831		40,817		40,817		3,749,648				85,952	12/16/2040
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		06/16/2021	Various		30,757,916	27,807,694	26,200,062	27,252,487		(4,841)		(4,841)		27,247,646		3,510,271	3,510,271	429,474	12/16/2040
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		05/01/2021	Paydown		5,936,577	5,936,577	5,593,368	5,818,047		118,529		118,529		5,936,577				153,118	12/16/2040
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		12/01/2021	Paydown		2,827,896	2,827,896	2,757,641	2,797,425		30,472		30,472		2,827,896				71,698	12/16/2040
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		6,173,536	5,612,306	5,066,860	5,433,947		(2,290)		(2,290)		5,431,656		741,880	741,880	157,145	12/20/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		08/01/2021	Paydown		1,810,943	1,810,943	1,634,942	1,753,391		57,552		57,552		1,810,943				26,196	12/20/2040
38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4.000% 12/16/40		12/01/2021	Paydown		14,258,526	14,258,526	13,570,106	14,003,703		254,823		254,823		14,258,526				350,764	12/16/2040
38377R-KR-5	GNR 2010-163 DU EXCH PAC-1-11 4.000% 12/16/40		05/26/2021	Various		29,511,127	26,680,493	25,288,105	26,200,135		24,106		24,106		26,224,241		3,286,886	3,286,886	412,065	12/16/2040
38377R-KR-5	GNR 2010-163 DU EXCH PAC-1-11 4.000% 12/16/40		05/01/2021	Paydown		5,498,323	5,498,323	5,211,379	5,399,330		98,992		98,992		5,498,323				146,253	12/16/2040
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		12/01/2021	Paydown		920,217	920,217	872,693	899,028		21,189		21,189		920,217				38,488	12/20/2040
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		12/01/2021	Paydown		11,222,885	11,222,885	11,299,144	11,259,152		(36,268)		(36,268)		11,222,885				354,200	12/20/2040
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		61,552,350	55,679,864	55,088,266	55,423,896		640		640		55,424,536		6,127,814	6,127,814	556,799	12/20/2040
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		04/01/2021	Paydown		8,455,947	8,455,947	8,366,103	8,417,074		38,873		38,873		8,455,947				256,716	12/20/2040
38377R-PR-0	GNR 2010-162 MB AD PAC-11 4.500% 12/20/40		12/01/2021	Paydown		37,393	37,393	36,645	37,057		336		336		37,393				1,683	12/20/2040
38377R-QQ-1	GNR 2010-162 PH EXCH AD PAC-11 4.500% 12/20/40		12/01/2021	Paydown		14,646,713	14,646,713	14,459,052	14,565,356		81,357		81,357		14,646,713				325,529	12/20/2040
38377R-TS-4	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40		12/01/2021	Paydown		7,837,637	7,837,637	7,612,305	7,759,514		78,123		78,123		7,837,637				170,306	12/16/2040
38377R-TX-3	GNR 2010-162 MH EXCH PAC-11 4.500% 12/20/40		12/01/2021	Paydown		5,642,255	5,642,255	5,496,791	5,582,084		60,171		60,171		5,642,255				190,477	12/20/2040
38377R-UT-0	GNR 2010-166 MC PAC-11 4.000% 12/20/40		08/10/2021	GOLDMAN SACHS & COMPANY		57,160,579	51,964,163	47,043,806	50,291,304		(19,416)		(19,416)		50,271,888		6,888,691	6,888,691	1,454,997	12/20/2040
38377R-UT-0	GNR 2010-166 MC PAC-11 4.000% 12/20/40		08/01/2021	Paydown		16,683,163	16,683,163	15,103,476	16,146,089		537,074		537,074		16,683,163				238,473	12/20/2040
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		70,808,004	64,052,470	62,797,150	63,552,876		1,596		1,596		63,554,472		7,253,531	7,253,531	640,525	12/20/2040
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		04/01/2021	Paydown		9,623,527	9,623,527	9,434,922	9,548,466		75,061		75,061		9,623,527				293,801	12/20/2040
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		04/16/2021	JP MORGAN SECURITIES		51,453,331	46,518,056	45,200,298	45,948,011		(3,206)		(3,206)		45,944,805		5,508,526	5,508,526	718,446	12/16/2040
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		05/01/2021	Paydown		6,531,762	6,531,762	6,346,731	6,451,720		80,042		80,042		6,531,762				215,300	12/16/2040
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40		12/01/2021	Paydown		492,579	492,579	469,489	483,333		9,246		9,246		492,579				20,471	12/20/2040
38377T-2K-6	GNR 2011-23 MB EXCH AD PAC-11 4.500% 02/16/41		12/01/2021	Paydown		3,776,846	3,776,846	3,848,842	3,795,639		(18,794)		(18,794)		3,776,846				89,435	02/16/2041
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		12/01/2021	Paydown		7,427,121	7,427,121	7,748,203	7,525,461		(98,340)		(98,340)		7,427,121				163,448	01/20/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		12/01/2021	Paydown		3,518,317	3,518,317	3,395,176	3,471,484		46,833		46,833		3,518,317				67,401	02/20/2041
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		12/01/2021	Paydown		5,598,931	5,598,931	6,171,745	5,750,868		(151,937)		(151,937)		5,598,931				150,218	05/20/2040
38377T-DR-9	GNR 2011-13 KB EXCH PAC-1-11 4.000% 01/20/41		12/01/2021	Paydown		3,326,216	3,326,216	3,011,265	3,217,718		108,498		108,498		3,326,216				66,776	01/20/2041
38377T-FL-0	GNR 2011-2 MB EXCH PAC-1-11 4.500% 01/20/41		12/01/2021	Paydown		5,374,183	5,374,183	5,257,462	5,331,687		42,496		42,496		5,374,183				118,269	01/20/2041
38377T-GJ-4	GNR 2011-11 PB AD PAC-11 4.500% 01/20/41		12/01/2021	Paydown		86,517	86,517	84,814	85,777		740		740		86,517				3,893	01/20/2041
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		12/01/2021	Paydown		3,346,260	3,346,260	3,555,452	3,411,777		(65,517)		(65,517)		3,346,260				78,499	01/20/2041
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		09/01/2021	TRANSFER		8,977,420	8,328,778	7,750,928	8,159,642		(3,318)		(3,318)		8,156,324		821,096	821,096	219,440	02/20/2041
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		09/01/2021	Paydown		2,954,786	2,954,786	2,749,783	2,894,781		60,004		60,004		2,954,786				38,483	02/20/2041
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		12/01/2021	Paydown		7,005,914	7,005,914	6,310,796	6,806,082		199,832		199,832		7,005,914				140,887	02/20/2041
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		12/01/2021	Paydown		4,394,845	4,394,845	3,993,816	4,274,354		120,491		120,491		4,394,845				88,693	02/20/2041
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		12/01/2021	Paydown		2,482,963	2,482,963	2,594,448	2,511,278		(28,315)		(28,315)		2,482,963				56,373	02/20/2041
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		12/01/2021	Paydown		1,230,794	1,230,794	1,158,485	1,206,588		24,206		24,206		1,230,794				22,544	02/16/2041
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		12/01/2021	Paydown		6,792,588	6,792,588	6,576,075	6,706,672		85,916		85,916		6,792,588				154,446	04/20/2041
38377U-B4-9	GNR 2011-41 MP EXCH PAC-1-11 4.000% 03/20/41		12/01/2021	Paydown		6,820,252	6,820,252	6,486,699	6,710,592		109,660		109,660		6,820,252				135,398	03/20/2041
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		12/01/2021	Paydown		7,373,318	7,373,318	7,290,368	7,342,076		31,242		31,242		7,373,318				156,725	02/20/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		12/01/2021	Paydown		5,162,759	5,162,759	5,054,663	5,125,228		37,530		37,530		5,162,759				122,121	03/16/2041
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		12/01/2021	Paydown		4,024,868	4,024,868	3,719,230	3,927,323		97,545		97,545		4,024,868				81,418	04/20/2041
38377U-HP-6	GNR 2011-40 PE PAC-11 4.500% 03/20/41		12/01/2021	Paydown		2,468,914	2,468,914	2,383,659	2,441,149		27,765		27,765		2,468,914				57,695	03/20/2041
38377U-HU-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		12/01/2021	Paydown		3,222,530	3,222,530	3,115,406	3,186,700		35,830		35,830		3,222,530				68,918	03/16/2041
38377U-JE-9	GNR 2011-40 DE SC SEQ 4.500% 12/20/40		12/01/2021	Paydown		3,305,270	3,305,270	3,239,164	3,280,107		25,163		25,163		3,305,270				90,368	12/20/2040
38377U-K8-0	GNR 2011-54 B SEQ 4.000% 04/16/41		12/01/2021	Paydown		6,202,410	6,202,410	5,442,615	5,965,410		237,001		237,001		6,202,410				132,446	04/16/2041
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		12/01/2021	Paydown		708,134	708,134	685,120	687,889		20,245		20,245		708,134				15,001	04/20/2041
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		12/01/2021	Paydown		7,595,233	7,595,233	6,964,198	7,391,573		203,659		203,659		7,595,233				170,571	04/20/2041
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		12/01/2021	Paydown		1,603,870	1,603,870	1,519,416	1,576,316		27,554		27,554		1,603,870				31,919	03/16/2041
38377U-RP-5	GNR 2011-32 QC PAC-1-11 4.500% 03/16/41		12/01/2021	Paydown		2,313,229	2,313,229	2,295,157	2,304,611		8,618		8,618		2,313,229				65,858	03/16/2041
38377U-ST-6	GNR 2011-32 LB SC PAC-11 4.000% 03/20/41		12/01/2021	Paydown		2,678,034	2,678,034	2,610,979	2,656,370		21,664		21,664		2,678,034				53,464	03/20/2041
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11 4.000% 01/20/41		12/01/2021	Paydown		3,494,390	3,494,390	3,257,426	3,420,009		74,381		74,381		3,494,390				70,271	01/20/2041
38377V-3L-8	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		12/01/2021	Paydown		5,787,199	5,787,199	5,530,392	5,695,658		91,540		91,540		5,787,199				114,412	05/20/2041
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		12/01/2021	Paydown		4,440,508	4,440,508	4,079,594	4,320,874		119,634		119,634		4,440,508				100,377	04/16/2041
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		12/01/2021	Paydown		5,662,662	5,662,662	5,106,169	5,477,862		184,800		184,800		5,662,662				114,284	04/20/2041
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		12/01/2021	Paydown		728,701	728,701	657,787	698,161		30,541		30,541		728,701				27,939	04/20/2041
38377V-HB-5	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41		12/01/2021	Paydown		5,200,749	5,200,749	5,033,350	5,139,581		61,168		61,168		5,200,749				119,170	04/16/2041
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		12/01/2021	Paydown		6,622,431	6,622,431	6,333,398	6,520,358		102,073		102,073		6,622,431				147,160	04/20/2041
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		12/01/2021	Paydown		3,335,026	3,335,026	3,034,443	3,235,336		99,690		99,690		3,335,026				74,122	04/16/2041
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41		12/01/2021	Paydown		6,577,302	6,577,302	6,399,252	6,512,497		64,805		64,805		6,577,302				134,670	04/16/2041
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		12/01/2021	Paydown		7,284,602	7,284,602	6,613,226	7,040,809		243,793		243,793		7,284,602				182,477	04/16/2041
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		12/01/2021	Paydown		5,814,919	5,814,919	5,738,598	5,784,915		30,004		30,004		5,814,919				131,693	05/16/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		12/01/2021	Paydown		74,412	74,412	70,418	72,591		1,821		1,821		74,412				2,642	05/16/2041
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41		12/01/2021	Paydown		3,321,981	3,321,981	3,336,515	3,322,730		(749)		(749)		3,321,981				74,427	05/16/2041
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		12/01/2021	Paydown		7,115,426	7,115,426	6,681,830	7,033,196		82,229		82,229		7,115,426				132,193	05/20/2041
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		12/01/2021	Paydown		2,940,232	2,940,232	3,248,957	3,044,801		(104,569)		(104,569)		2,940,232				69,557	05/16/2041
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		12/01/2021	Paydown		4,048,407	4,048,407	4,126,794	4,064,547		(16,140)		(16,140)		4,048,407				80,423	07/20/2041
38377W-WK-6	GNR 2011-82 PB PAC-1-11 4.000% 06/20/41		12/01/2021	Paydown		6,552,577	6,552,577	6,300,200	6,463,509		89,068		89,068		6,552,577				171,542	06/20/2041
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		12/01/2021	Paydown		3,699,627	3,699,627	3,319,806	3,568,766		130,861		130,861		3,699,627				60,535	09/16/2041
38377X-DG-4	GNR 2011-102 DC PAC-1-11 4.000% 07/20/41		12/01/2021	Paydown		7,522,510	7,522,510	7,203,979	7,414,914		107,596		107,596		7,522,510				178,035	07/20/2041
38377X-HR-6	GNR 2011-111 CE PAC-1-11 4.000% 08/20/41		12/01/2021	Paydown		4,347,937	4,347,937	4,565,334	4,407,500		(59,563)		(59,563)		4,347,937				87,378	08/20/2041
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		12/01/2021	Paydown		3,034,731	3,034,731	2,936,102	2,996,163		38,568		38,568		3,034,731				58,472	08/16/2041
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		12/01/2021	Paydown		5,996,858	5,996,858	6,291,450	6,087,522		(90,665)		(90,665)		5,996,858				135,590	04/16/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2021	Paydown		33,889	33,889	34,857	34,469		(580)		(580)		33,889				439	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		04/01/2021	Paydown		1,907	1,907	2,028	1,935		(28)		(28)		1,907				13	05/20/2039
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		12/01/2021	Paydown		2,169,873	2,169,873	2,308,881	2,218,502		(48,629)		(48,629)		2,169,873				44,103	07/20/2040
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		03/26/2021	MORGAN STANLEY & CO. INC.		20,733,021	18,928,864	18,467,772	18,761,465		(1,363)		(1,363)		18,760,103		1,972,919	1,972,919	193,232	12/20/2041
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		03/01/2021	Paydown		1,978,730	1,978,730	1,930,529	1,961,231		17,499		17,499		1,978,730				11,097	12/20/2041
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		07/08/2021	MORGAN STANLEY & CO. INC.		17,947,020	16,488,792	16,078,915	16,319,719		3,400		3,400		16,323,119		1,623,901	1,623,901	355,883	12/20/2041
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		07/01/2021	Paydown		4,332,979	4,332,979	4,225,270	4,288,549		44,430		44,430		4,332,979				47,771	12/20/2041
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		12/01/2021	Paydown		8,966,006	8,966,006	9,517,326	9,116,239		(150,233)		(150,233)		8,966,006				199,857	05/20/2041
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		12/01/2021	Paydown		3,934,026	3,934,026	4,074,346	3,984,670		(50,644)		(50,644)		3,934,026				99,935	04/16/2041
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		12/01/2021	Paydown		3,447,277	3,447,277	3,396,645	3,425,404		21,873		21,873		3,447,277				47,141	02/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		07/08/2021	MORGAN STANLEY & CO. INC.		27,557,941	25,318,809	24,555,403	24,990,545		18,200		18,200		25,008,745		2,549,196	2,549,196	546,464	02/20/2042
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		07/01/2021	Paydown		1,561,854	1,561,854	1,514,761	1,541,604		20,250		20,250		1,561,854				29,669	02/20/2042
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		05/18/2021	JP MORGAN SECURITIES		14,176,951	13,066,314	12,841,812	12,973,496		(191)		(191)		12,973,305		1,203,646	1,203,646	215,957	12/20/2041
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		06/01/2021	Paydown		2,939,730	2,939,730	2,889,221	2,918,848		20,883		20,883		2,939,730				66,847	12/20/2041
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		12/01/2021	Paydown		8,856,062	8,856,062	8,409,317	8,698,942		157,119		157,119		8,856,062				139,247	01/20/2042
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		12/01/2021	Paydown		3,105,134	3,105,134	3,270,216	3,149,536		(44,402)		(44,402)		3,105,134				51,358	01/20/2042
38378C-F9-3	GNR 2012-3 LP AD PAC-11 3.500% 01/20/42		12/01/2021	Paydown		1,996,372	1,996,372	2,018,832	2,002,516		(6,144)		(6,144)		1,996,372				58,872	01/20/2042
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		07/30/2021	Various		71,613,105	65,794,412	63,831,466	64,913,620		50,845		50,845		64,964,465		6,648,640	6,648,640	1,420,063	01/20/2042
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		07/01/2021	Paydown		4,300,188	4,300,188	4,171,893	4,242,621		57,567		57,567		4,300,188				80,346	01/20/2042
38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.500% 01/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		61,655,534	56,290,359	56,351,927	56,243,531		710		710		56,244,241		5,411,293	5,411,293	574,631	01/20/2042
38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.500% 01/20/42		03/01/2021	Paydown		6,058,983	6,058,983	6,065,610	6,053,943		5,040		5,040		6,058,983				34,630	01/20/2042
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		07/08/2021	MORGAN STANLEY & CO. INC.		26,955,649	24,765,454	24,093,732	24,489,173		5,636		5,636		24,494,809		2,460,840	2,460,840	534,521	01/20/2042
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		07/01/2021	Paydown		6,510,244	6,510,244	6,333,664	6,437,616		72,628		72,628		6,510,244				71,780	01/20/2042
38378C-NZ-6	GNR 2012-7 ME PAC-1-11 3.500% 01/20/42		03/26/2021	MORGAN STANLEY & CO. INC.		43,639,265	39,841,840	39,891,642	39,811,532		521		521		39,812,054		3,827,211	3,827,211	406,719	01/20/2042
38378C-NZ-6	GNR 2012-7 ME PAC-1-11 3.500% 01/20/42		03/01/2021	Paydown		4,217,522	4,217,522	4,222,794	4,214,314		3,208		3,208		4,217,522				23,922	01/20/2042
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		03/26/2021	MORGAN STANLEY & CO. INC.		11,126,977	10,158,724	9,892,608	10,054,036		(894)		(894)		10,053,142		1,073,835	1,073,835	103,704	01/20/2042
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		1,088,454	1,088,454	1,059,941	1,077,237		11,217		11,217		1,088,454				6,240	01/20/2042
38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.500% 01/20/42		07/30/2021	Various		43,326,270	39,805,933	40,104,477	39,860,924		(10,756)		(10,756)		39,850,168		3,476,103	3,476,103	859,145	01/20/2042
38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.500% 01/20/42		07/01/2021	Paydown		5,057,067	5,057,067	5,094,995	5,064,053		(6,986)		(6,986)		5,057,067				80,008	01/20/2042
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		53,127,908	48,504,794	47,466,791	48,090,246		(3,439)		(3,439)		48,086,807		5,041,100	5,041,100	495,153	01/20/2042
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		5,244,729	5,244,729	5,132,492	5,199,905		44,824		44,824		5,244,729				30,106	01/20/2042
38378D-AJ-4	GNR 2012-17 KY AD SCH-11 3.500% 02/20/42		05/18/2021	JP MORGAN SECURITIES		19,096,810	17,600,746	17,589,746	17,579,817		(1,357)		(1,357)		17,578,460		1,518,349	1,518,349	290,901	02/20/2042
38378D-AJ-4	GNR 2012-17 KY AD SCH-11 3.500% 02/20/42		06/01/2021	Paydown		1,375,360	1,375,360	1,374,500	1,373,724		1,635		1,635		1,375,360				72,221	02/20/2042
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		05/18/2021	JP MORGAN SECURITIES		120,244,311	110,824,250	108,124,168	109,625,583		85,336		85,336		109,710,919		10,533,392	10,533,392	1,831,679	02/20/2042
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		06/23/2021	Paydown		15,604,691	15,604,691	15,224,504	15,435,912		168,779		168,779		15,604,691				526,299	02/20/2042
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		12/01/2021	Paydown		558,082	558,082	608,521	580,085		(22,003)		(22,003)		558,082				21,464	09/20/2040
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		12/01/2021	Paydown		3,847,307	3,847,307	3,951,125	3,876,044		(28,737)		(28,737)		3,847,307				51,395	03/20/2042
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		12/01/2021	Paydown		6,210,974	6,210,974	6,035,094	6,147,052		63,922		63,922		6,210,974				113,326	03/20/2042
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		12/01/2021	Paydown		3,894,740	3,894,740	4,128,424	3,966,468		(71,728)		(71,728)		3,894,740				96,783	03/20/2042
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/16/2021	Various		38,158,746	35,169,351	34,085,166	34,713,884		(1,290)		(1,290)		34,712,594		3,446,151	3,446,151	581,271	02/20/2042
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/22/2021	Paydown		8,012,916	8,012,916	7,765,897	7,909,143		103,773		103,773		8,012,916				180,951	02/20/2042
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		12/01/2021	Paydown		3,380,980	3,380,980	3,538,143	3,435,112		(54,132)		(54,132)		3,380,980				42,932	03/20/2042
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		07/08/2021	MORGAN STANLEY & CO. INC.		14,806,542	13,603,484	13,973,130	13,725,096		(3,605)		(3,605)		13,721,491		1,085,051	1,085,051	293,609	05/20/2042
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		07/01/2021	Paydown		3,727,796	3,727,796	3,829,091	3,761,122		(33,326)		(33,326)		3,727,796				41,597	05/20/2042
38378E-JZ-7	GNR 2012-65 LM EXCH SC PAC-11 SEQ 3.000% 05/20/42		09/07/2021	GOLDMAN SACHS & COMPANY		14,993,731	14,078,620	13,942,234	14,009,061		6,059		6,059		14,015,120		978,611	978,611	327,328	05/20/2042
38378E-JZ-7	GNR 2012-65 LM EXCH SC PAC-11 SEQ 3.000% 05/20/42		09/01/2021	Paydown		1,172,380	1,172,380	1,161,022	1,166,587		5,792		5,792		1,172,380				23,194	05/20/2042
38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.500% 05/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		122,245,129	111,607,536	117,955,215	114,159,131		22,690		22,690		114,181,821		8,063,309	8,063,309	1,139,327	05/20/2042
38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.500% 05/20/42		03/01/2021	Paydown		3,489,018	3,489,018	3,687,456	3,568,785		(79,767)		(79,767)		3,489,018				19,367	05/20/2042
38378E-P7-2	GNR 2012-61 PY EXCH PAC-11 3.000% 05/20/42		09/30/2021	Various		26,495,890	24,878,770	21,245,876	22,871,702		332,479		332,479		23,204,181		3,291,708	3,291,708	578,431	05/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378E-P7-2	GNR 2012-61 PY EXCH PAC-11 3.000% 05/20/42		09/01/2021	Paydown		2,561,230	2,561,230	2,187,230	2,354,606		206,624		206,624		2,561,230				51,060	05/20/2042
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		09/07/2021	GOLDMAN SACHS & COMPANY		12,553,759	11,787,567	11,267,884	11,545,762		23,043		23,043		11,568,805		984,954	984,954	274,061	05/20/2042
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		09/01/2021	Paydown		2,794,251	2,794,251	2,671,060	2,736,931		57,320		57,320		2,794,251				44,403	05/20/2042
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		12/01/2021	Paydown		4,248,258	4,248,258	4,186,666	4,218,972		29,286		29,286		4,248,258				94,313	05/16/2042
38378G-AF-5	GNR 2012-134 PM PAC-11 3.000% 11/20/42		12/01/2021	Paydown		5,104,979	5,104,979	5,092,217	5,094,875		10,104		10,104		5,104,979				112,235	11/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2021	Paydown		16,132	16,132	16,051	16,059		73		73		16,132				124	08/16/2042
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		12/01/2021	Paydown		754,591	754,591	724,886	739,695		14,896		14,896		754,591				21,731	03/20/2043
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		12/01/2021	Paydown		427,630	427,630	362,984	389,958		37,672		37,672		427,630				12,829	04/20/2043
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		12/01/2021	Paydown		68,693	68,693	70,763	70,186		(1,493)		(1,493)		68,693				2,748	01/20/2044
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		12/07/2021	WELLS FARGO		28,401,224	27,415,963	20,799,373	24,249,129		381,502		381,502		24,630,632		3,770,593	3,770,593	702,534	01/16/2044
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		12/01/2021	Paydown		3,829,646	3,829,646	2,905,396	3,387,281		442,365		442,365		3,829,646				76,671	01/16/2044
38378P-EF-1	GNR 2013-182 AL SEQ 2.500% 12/20/43		12/31/2021	Various		23,807,118	22,860,548	17,581,190	20,554,416		116,565		116,565		20,670,981		3,136,137	3,136,137	582,626	12/20/2043
38378P-EF-1	GNR 2013-182 AL SEQ 2.500% 12/20/43		12/01/2021	Paydown		6,922,547	6,922,547	5,323,871	6,224,212		698,334		698,334		6,922,547				99,749	12/20/2043
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		12/08/2021	CITIGROUP GLOBAL MARKETS INC		54,919,323	52,133,442	43,083,612	46,641,628		1,094,613		1,094,613		47,736,241		7,183,083	7,183,083	1,616,137	01/20/2044
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		12/01/2021	Paydown		2,387,606	2,387,606	1,973,142	2,136,092		251,514		251,514		2,387,606				68,969	01/20/2044
38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3.000% 01/20/44		09/30/2021	Various		33,815,725	31,751,854	27,495,121	29,542,686		120,616		120,616		29,663,302		4,152,423	4,152,423	738,231	01/20/2044
38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3.000% 01/20/44		09/01/2021	Paydown		8,248,146	8,248,146	7,142,379	7,674,272		573,873		573,873		8,248,146				116,479	01/20/2044
38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.500% 11/20/43		12/03/2021	WELLS FARGO		35,972,625	34,542,355	26,095,670	30,508,565		864,408		864,408		31,372,973		4,599,652	4,599,652	880,350	11/20/2043
38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.500% 11/20/43		12/01/2021	Paydown		1,285,696	1,285,696	971,303	1,135,555		150,141		150,141		1,285,696				30,723	11/20/2043
38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.500% 10/16/43		12/03/2021	WELLS FARGO		30,320,273	29,114,741	22,805,030	25,654,495		625,321		625,321		26,279,816		4,040,457	4,040,457	742,022	10/16/2043
38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.500% 10/16/43		12/01/2021	Paydown		885,260	885,260	693,407	780,048		105,212		105,212		885,260				21,972	10/16/2043
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		12/01/2021	Paydown		6,517,543	6,517,543	7,051,167	6,785,837		(268,294)		(268,294)		6,517,543				169,532	05/20/2040
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		12/01/2021	Paydown		5,406,358	5,406,358	5,284,715	5,347,314		59,045		59,045		5,406,358				117,722	07/20/2040
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11 3.500% 07/20/43		12/01/2021	Paydown		969,136	969,136	889,182	929,417		39,719		39,719		969,136				30,870	07/20/2043
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		12/01/2021	Paydown		12,046,868	12,046,868	9,818,198	11,155,547		891,321		891,321		12,046,868				129,106	09/20/2043
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		12/01/2021	Paydown		3,793,979	3,793,979	3,262,822	3,576,651		217,328		217,328		3,793,979				51,649	08/20/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		12/01/2021	Paydown		2,620,586	2,620,586	2,535,417	2,578,440		42,146		42,146		2,620,586				77,174	08/20/2043
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		12/01/2021	Paydown		245,417	245,417	224,115	241,328		4,088		4,088		245,417				8,028	08/20/2029
38380C-K7-7	GNR 2017-26 QL SC SEQ 3.000% 02/20/40		07/01/2021	DIRECT WITH COUNTERPARTY FIXED		4	4	4							4		(4)	(4)		02/20/2040
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		12/01/2021	Paydown		1,913,948	1,913,948	1,751,975	1,795,351		118,597		118,597		1,913,948				41,477	02/20/2047
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 6.146% 03/20/41		12/20/2021	Paydown				1,343,790	1,127,185		(1,127,185)		(1,127,185)						278,322	03/20/2041
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31		12/20/2021	Call 100.0000		1,245,000	1,245,000	1,245,000	1,245,000						1,245,000				26,937	12/20/2031
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23		07/01/2021	Redemption 100.0000		1,567,024	1,567,024	1,543,334	1,564,365		2,660		2,660		1,567,024				85,237	07/01/2023
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		10/15/2021	Redemption 100.0000		233,617	233,617	233,617	233,617						233,617				4,035	10/15/2022
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		11/15/2021	Redemption 100.0000		129,600	129,600	129,600	129,600						129,600				3,334	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		11/15/2021	Redemption 100.0000		270,000	270,000	270,000	270,000						270,000				5,933	05/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.610% 04/15/30		10/15/2021	Redemption 100.0000		480,783	480,783	480,783	480,783						480,783				9,334	04/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		12/15/2021	Redemption 100.0000		114,286	114,286	114,286	114,286						114,286				2,564	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		12/15/2021	Redemption 100.0000		588,222	588,222	588,222	588,222						588,222				13,014	06/15/2030
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		12/20/2021	Redemption 100.0000		199,734	199,734	199,734	199,734						199,734				6,125	12/20/2032
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22		12/20/2021	Redemption 100.0000		1,070,000	1,070,000	1,070,000	1,070,000						1,070,000				16,050	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT 1.950% 12/20/22		12/20/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				29,250	12/20/2022
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		11/01/2021	Redemption 100.0000		462,910	462,910	462,910	462,910						462,910				7,937	08/01/2023
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		04/02/2021	Call 100.0000		164,569	164,569	164,569	164,569						164,569				3,610	08/27/2021
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		02/27/2021	Redemption 100.0000		81,176	81,176	81,176	81,176						81,176				728	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		12/07/2021	Redemption 100.0000		806,544	806,544	806,544	806,544						806,544				16,960	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		11/22/2021	Redemption 100.0000		319,116	319,116	319,116	319,116						319,116				6,065	11/22/2022
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		10/29/2021	Redemption 100.0000		538,003	538,003	538,003	538,003						538,003				9,373	10/29/2021
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		11/15/2021	Redemption 100.0000		506,483	506,483	506,483	506,483						506,483				11,507	02/15/2022
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		05/19/2021	Redemption 100.0000		247,032	247,032	247,032	247,032						247,032				3,250	11/19/2021
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		08/17/2021	Tax Free Exchange		251,177	251,177	251,177	251,177						251,177				6,550	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		05/26/2021	Redemption 100.0000		186,539	186,539	186,539	186,539						186,539				2,623	02/26/2022
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		08/17/2021	Tax Free Exchange		286,373	286,373	286,373	286,373						286,373				7,773	02/26/2022
912810-ES-3	US TREASURY N/B United States Treasury No 7.5 7.500% 11/15/24		12/03/2021	CITIGROUP GLOBAL MARKETS INC		31,226,777	26,150,000	36,851,023	29,721,231		(811,095)		(811,095)		28,910,136		2,316,641	2,316,641	2,075,024	11/15/2024
912810-FB-9	US TREASURY N/B United States Treasury No 6.12 6.125% 11/15/27		10/27/2021	DEUTSCHE BANK SECURITIES INCOR		11,029,836	8,600,000	10,156,063	9,302,719		(72,604)		(72,604)		9,230,116		1,799,720	1,799,720	500,985	11/15/2027
912810-FG-8	US TREASURY N/B United States Treasury No 5.25 5.250% 02/15/29		12/21/2021	Various		884,323,047	690,000,000	715,161,817	702,737,662		(776,431)		(776,431)		701,961,231		182,361,816	182,361,816	35,870,535	02/15/2029
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12 6.125% 08/15/29		11/10/2021	BMO CAPITAL MARKETS		149,823,984	111,000,000	154,464,653	134,205,700		(2,041,136)		(2,041,136)		132,164,563		17,659,420	17,659,420	8,435,180	08/15/2029
912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.250% 05/15/30		11/30/2021	Various		694,314,883	490,500,000	686,782,363	600,425,199		(5,060,068)		(5,060,068)		595,365,131		98,949,751	98,949,751	19,342,868	05/15/2030
912810-FT-0	US TREASURY N/B United States Treasury No 4.5 4.500% 02/15/36		12/21/2021	AMHERST SECURITIES GROUP L.P.		18,458,426	13,300,000	12,565,000	12,795,854		22,587		22,587		12,818,441		5,639,985	5,639,985	808,300	02/15/2036
912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% 08/15/40		12/16/2021	Various		323,618,945	245,000,000	242,020,613	242,689,366		74,123		74,123		242,763,489		80,855,456	80,855,456	12,376,834	08/15/2040
912810-QL-5	US TREASURY N/B United States Treasury No 4.25 4.250% 11/15/40		12/10/2021	CITIGROUP GLOBAL MARKETS INC		34,792,969	25,000,000	25,016,874	25,013,331		(415)		(415)		25,012,916		9,780,052	9,780,052	1,144,682	11/15/2040
912810-QT-8	US TREASURY N/B United States Treasury No 3.12 3.125% 11/15/41		12/17/2021	CITIGROUP GLOBAL MARKETS INC		30,463,867	25,000,000	24,687,712	24,753,755		8,176		8,176		24,761,931		5,701,936	5,701,936	856,785	11/15/2041
912810-QX-9	US TREASURY N/B United States Treasury No 2.75 2.750% 08/15/42		12/10/2021	Various		79,528,281	69,000,000	67,622,103	67,895,015		35,300		35,300		67,930,315		11,597,967	11,597,967	2,499,810	08/15/2042
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12 3.125% 02/15/43		12/03/2021	CITIGROUP GLOBAL MARKETS INC		43,099,219	35,000,000	34,502,438	34,590,483		11,974		11,974		34,602,457		8,496,762	8,496,762	1,429,603	02/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% 05/15/43		11/17/2021	Various		465,450,117	406,000,000	382,605,146	386,627,966		496,186		496,186		387,124,153		78,325,965	78,325,965	11,074,716	05/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-RG-5	US TREASURY N/B United States Treasury No 3.37 3.375% 05/15/44		10/04/2021	BMO CAPITAL MARKETS		93,386,719	75,000,000	73,614,306	73,810,046		25,477		25,477		73,835,523		19,551,196	19,551,196	2,249,236	05/15/2044
912810-SQ-2	WI TREASURY SEC 1.125% 08/15/40		12/22/2021	Various		175,578,125	200,000,000	198,439,422	198,462,763		67,440		67,440		198,530,203		(22,952,078)	(22,952,078)	3,007,388	08/15/2040
912828-Z9-4	US TREASURY N B 1.500% 02/15/30		12/03/2021	Various		1,056,707,070	1,053,000,000	1,128,236,953	1,122,928,638		(6,754,941)		(6,754,941)		1,116,173,698		(59,466,628)	(59,466,628)	20,149,484	02/15/2030
912828-ZQ-6	US TREASURY N B 0.625% 05/15/30		12/03/2021	Various		629,863,281	675,000,000	670,429,194	670,707,790		414,546		414,546		671,122,336		(41,259,055)	(41,259,055)	4,360,988	05/15/2030
91282C-AE-1	US TREASURY N B 0.625% 08/15/30		11/03/2021	DEUTSCHE BANK SECURITIES INCOR		14,835,625	16,000,000	15,936,250	15,938,497		5,235		5,235		15,943,732		(1,108,107)	(1,108,107)	122,011	08/15/2030
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		12/01/2021	Paydown		385,415	385,415	385,415	385,415						385,415				15,762	01/25/2023
0599999. Subtotal - Bonds - U.S. Governments						9,007,493,795	8,284,561,321	8,510,277,892	8,433,225,623		(3,655,779)		(3,655,779)		8,429,569,859		577,923,937	577,923,937	212,162,310	XXX
110709-BN-1	BRITISH COLUMBIA PROV OF SR UNSEC 2.650% 09/22/21	A	09/22/2021	Maturity		132,300,000	132,300,000	136,322,856	132,639,439		(339,439)		(339,439)		132,300,000				3,505,950	09/22/2021
44881H-BX-1	HYDRO-QUEBEC LOCAL GOVT GUARN 8.680% 12/20/21	A	12/20/2021	Maturity		50,000,000	50,000,000	49,955,000	50,002,768		(2,768)		(2,768)		50,000,000				4,822,222	12/20/2021
669827-DL-8	NOVA SCOTIA PROVINCE DEBENTURES 9.125% 05/01/21	A	04/14/2021	BMO CAPITAL MARKETS		30,108,900	30,000,000	30,036,306	30,004,345		(3,802)		(3,802)		30,000,543		108,357	108,357	1,254,688	05/01/2021
803854-EZ-7	PROVINCE OF SASKATCHEWAN UNSEC 9.125% 02/15/21	A	02/15/2021	Maturity		45,000,000	45,000,000	45,653,330	45,007,286		(7,286)		(7,286)		45,000,000				2,053,125	02/15/2021
067070-AJ-1	BARBADOS GOVT OF BARBADOS GOVT OF 6.500% 02/01/21	D	02/01/2021	Maturity		80,585	80,585	80,344	80,566		19		19		80,585				1,746	02/01/2021
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28	D	02/17/2021	Redemption 100.0000		3,920,000	3,920,000	4,003,107	3,950,872		(30,872)		(30,872)		3,920,000				104,864	02/15/2028
195325-BN-4	REPUBLIC OF COLOMBIA SR UNSEC 4.375% 07/12/21	D	03/18/2021	Call 101.3130		3,008,996	2,970,000	2,958,090	2,969,230		304		304		2,969,534		466	466	127,787	07/12/2021
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	12/31/2021	Redemption 100.0000		609,036	609,036	544,590	540,354		68,682		68,682		609,036				132,200	12/31/2032
296464-AA-8	ESKOM HOLDINGS SOC LTD SR UNSEC 5.750% 01/26/21	D	01/26/2021	Maturity		14,390,000	14,390,000	14,439,380	14,390,627		(627)		(627)		14,390,000				413,713	01/26/2021
374422-AB-9	REPUBLIC OF GHANA SR UNSEC 7.875% 08/07/23	D	03/30/2021	TENDER SALE		5,542,500	5,000,000	4,872,576	4,956,288		4,072		4,072		4,960,361		582,139	582,139	263,594	08/07/2023
445545-AE-6	HUNGARY SR UNSEC 6.375% 03/29/21	D	03/29/2021	Maturity		3,000,000	3,000,000	3,082,500	3,002,594		(2,594)		(2,594)		3,000,000				95,625	03/29/2021
455780-BF-2	REPUBLIC OF INDONESIA SR UNSEC 4.875% 05/05/21	D	05/05/2021	Maturity		6,850,000	6,850,000	6,760,279	6,845,890		4,110		4,110		6,850,000				166,969	05/05/2021
455780-BK-1	REPUBLIC OF INDONESIA SR UNSEC 3.750% 04/25/22	D	09/17/2021	TENDER SALE		26,572,000	26,000,000	25,648,950	25,945,448		29,806		29,806		25,975,254		596,746	596,746	888,333	04/25/2022
471068-AF-3	JAPAN FIN ORG MUNICIPAL SR UNSEC 2.125% 02/12/21	D	02/12/2021	Maturity		20,000,000	20,000,000	19,954,800	19,998,917		1,083		1,083		20,000,000				212,500	02/12/2021
50048M-CP-3	KOMMUNALBANKEN AS SR UNSEC 3.125% 10/18/21	D	10/18/2021	Maturity		4,000,000	4,000,000	3,997,280	3,999,256		744		744		4,000,000				125,000	10/18/2021
50065R-AE-7	KOREA HOUSING FINANCE CO COVERED 2.000% 10/11/21	D	10/11/2021	Maturity		5,750,000	5,750,000	5,733,958	5,747,408		2,592		2,592		5,750,000				115,000	10/11/2021
536878-AF-8	REPUBLIC OF LITHUANIA SR UNSEC 6.125% 03/09/21	D	03/09/2021	Maturity		1,650,000	1,650,000	1,619,838	1,649,260		740		740		1,650,000				50,531	03/09/2021
617726-AM-6	KINGDOM OF MOROCCO SERIES 144A 4.000% 12/15/50	D	02/04/2021	JP MORGAN SECURITIES		8,085,188	8,025,000	8,025,000	8,025,000						8,025,000		60,188	60,188	47,258	12/15/2050
62987B-AA-0	REPUBLIC OF NAMIBIA SR UNSEC 5.500% 11/03/21	D	11/03/2021	Maturity		10,950,000	10,950,000	10,894,221	10,943,992		6,008		6,008		10,950,000				602,250	11/03/2021
65412A-AA-0	REPUBLIC OF NIGERIA SR UNSEC 6.750% 01/28/21	D	01/28/2021	Maturity		5,000,000	5,000,000	5,015,250	5,000,135		(135)		(135)		5,000,000				168,750	01/28/2021
718286-BK-2	REPUBLIC OF PHILIPPINES SR UNSEC 4.000% 01/15/21	D	01/15/2021	Maturity		28,078,000	28,078,000	27,410,762	28,074,975		3,025		3,025		28,078,000				561,560	01/15/2021
78307A-DC-4	RUSSIAN FEDERATION SR UNSEC 4.500% 04/04/22	D	12/13/2021	VTB CAPITAL INC		10,097,500	10,000,000	9,927,700	9,989,035		8,277		8,277		9,997,312		100,188	100,188	538,750	04/04/2022
78307A-DG-5	RUSSIAN FEDERATION SR UNSEC 4.875% 09/16/23	D	05/05/2021	CITIGROUP GLOBAL MARKETS INC		14,388,000	13,200,000	12,447,425	12,938,875		31,207		31,207		12,970,082		1,417,918	1,417,918	412,913	09/16/2023
817477-AB-8	REPUBLIC OF SERBIA SR UNSEC 7.250% 09/28/21	D	01/12/2021	MORGAN STANLEY & CO. INC.		5,210,000	5,000,000	4,913,150	4,991,217		417		417		4,991,634		218,366	218,366	106,736	09/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85227S-AJ-5	REPUBLIC OF SRI LANKA SR UNSEC 6.250% 07/27/21	D	07/27/2021	Maturity		11,170,000	11,170,000	11,053,625	11,160,627		9,373		9,373		11,170,000				698,125	07/27/2021
85227S-AK-2	REPUBLIC OF SRI LANKA SR UNSEC 5.875% 07/25/22	D	08/27/2021	DEUTSCHE BANK SECURITIES INCOR		2,292,000	3,000,000	2,799,300	2,954,338		18,854		18,854		2,973,192		(681,192)	(681,192)	193,385	07/25/2022
857524-AA-0	REPUBLIC OF POLAND SR UNSEC 5.125% 04/21/21	D	04/21/2021	Maturity		49,900,000	49,900,000	50,468,269	49,921,503		(21,503)		(21,503)		49,900,000				1,278,688	04/21/2021
91086Q-BC-1	UNITED MEXICAN STATES SR UNSEC 4.000% 10/02/23	D	05/14/2021	Call 108.3930		39,179,734	36,146,000	35,980,813	36,093,803		6,593		6,593		36,100,396		45,604	45,604	3,925,335	10/02/2023
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	09/30/2021	Redemption 100.0000		4,620,000	4,620,000	3,272,918	4,180,192		439,808		439,808		4,620,000				259,875	03/31/2030
1099999. Subtotal - Bonds - All Other Governments						541,752,439	536,608,621	537,871,617	536,004,240		226,688		226,688		536,230,929		2,448,780	2,448,780	23,127,472	XXX
20772J-KP-6	CONNECTICUT ST State of Connecticut 2.401 10/ 2.401% 10/15/21		10/15/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				120,050	10/15/2021
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		06/30/2021	Redemption 100.0000		2,526,874	2,526,874	2,469,123	2,497,455		29,419		29,419		2,526,874				70,967	06/30/2028
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,526,874	7,526,874	7,469,123	7,497,455		29,419		29,419		7,526,874				191,017	XXX
167486-FA-2	CHICAGO IL US GOVT SECURITIES 6.050% 01/01/29		01/01/2021	Redemption 100.0000		1,655,000	1,655,000	1,652,997	1,653,856		1,144		1,144		1,655,000				50,064	01/01/2029
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		12/25/2021	Redemption 100.0000		40,362	40,362	40,765	40,751		(389)		(389)		40,362				894	08/25/2045
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,695,362	1,695,362	1,693,762	1,694,607		755		755		1,695,362				50,958	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23		09/01/2021	Call 100.0000		2,895,000	2,895,000	2,895,000	2,895,000						2,895,000				224,652	09/01/2023
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC 3.710% 10/01/49		10/01/2021	Redemption 100.0000		1,978,648	1,978,648	1,978,648	1,978,648						1,978,648				56,285	10/01/2049
13034P-UJ-4	CALIFORNIA ST HSG FIN AGY REVE California Housing Financ 4.05 4.050% 08/01/30		09/22/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				383,324	08/01/2030
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2021	Redemption 100.0000		910,000	910,000	910,000	910,000						910,000				26,117	06/01/2027
20753K-AB-8	FANNIE MAE-CAS 2019-R02 1M2 EXCH MEZ FLT 2.403% 08/25/31		04/07/2021	NOMURA SECURITIES INTL INC.		7,417,599	7,388,736	7,422,522	7,408,800		(3,909)		(3,909)		7,404,890		12,708	12,708	50,838	08/25/2031
20753K-AB-8	FANNIE MAE-CAS 2019-R02 1M2 EXCH MEZ FLT 2.403% 08/25/31		03/25/2021	Paydown		1,736,517	1,736,517	1,744,457	1,741,232		(4,715)		(4,715)		1,736,517				7,592	08/25/2031
20754H-AE-8	FANNIE MAE-CAS 2019-R05 1M2 EXCH MEZ FLT 2.103% 07/25/39		01/29/2021	Various		19,332,824	19,323,179	19,273,681	19,287,777		2,992		2,992		19,290,769		42,055	42,055	29,528	07/25/2039
20754H-AE-8	FANNIE MAE-CAS 2019-R05 1M2 EXCH MEZ FLT 2.103% 07/25/39		01/26/2021	Paydown		994,260	994,260	988,786	990,345		3,915		3,915		994,260				1,661	07/25/2039
20754J-AB-0	FANNIE MAE-CAS SERIES 2019-R06 CLASS 2M2 144A 2.203% 09/25/39		04/01/2021	WELLS FARGO		15,280,895	15,245,165	15,259,457	15,267,038		(13,106)		(13,106)		15,253,932		26,964	26,964	93,449	09/25/2039
20754J-AB-0	FANNIE MAE-CAS SERIES 2019-R06 CLASS 2M2 144A 2.203% 09/25/39		03/25/2021	Paydown		4,890,918	4,890,918	4,895,503	4,897,935		(7,017)		(7,017)		4,890,918				17,245	09/25/2039
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.103% 01/25/40		07/16/2021	BANK OF AMERICA		29,389,366	29,261,348	28,531,932	28,772,788		278,910		278,910		29,051,698		337,668	337,668	352,145	01/25/2040
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.103% 01/25/40		06/25/2021	Paydown		4,271,652	4,271,652	4,165,170	4,200,331		71,321		71,321		4,271,652				41,638	01/25/2040
282089-AE-1	EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37		10/20/2021	Call 100.0000		905,000	905,000	905,000	905,000						905,000				39,244	04/20/2037
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		12/12/2021	Redemption 100.0000		21,891,322	21,891,322	21,891,322	21,891,322						21,891,322				284,313	12/10/2031
31283Y-X5-2	FG W20026 5.300% 11/01/22		12/01/2021	Paydown		3,533,220	3,533,220	3,548,678	3,528,804		4,416		4,416		3,533,220				150,295	11/01/2022
3128JD-AA-5	FH 138788 7.078% 11/01/31		12/01/2021	Paydown		128,766	128,766	131,856	130,448		(1,682)		(1,682)		128,766				3,867	11/01/2031
3128JR-RX-6	FH 847702 3.047% 09/01/36		12/01/2021	Paydown		1,814	1,814	1,828	1,814						1,814				30	09/01/2036
3128JR-SP-2	FH 847726 2.095% 03/01/37		12/01/2021	Paydown		3,335	3,335	3,427	3,455		(121)		(121)		3,335				44	03/01/2037
3128M1-UH-0	FG G12484 4.500% 06/01/21		02/12/2021	DIRECT																06/01/2021
3128M1-UH-0	FG G12484 4.500% 06/01/21		02/01/2021	Paydown																06/01/2021
3128QG-KU-5	FH 1N0307 1.845% 09/01/36		12/01/2021	Paydown		259	259	264	259						259				3	09/01/2036
3128QL-RD-5	FH 1H2584 2.380% 02/01/36		12/01/2021	Paydown		8,059	8,059	7,999	8,002		57		57		8,059				147	02/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31280L-SL-6	FH 1H2623 2.638% 07/01/36		12/01/2021	Paydown		8,290	8,290	8,372	8,290						8,290				99	07/01/2036
312854-ER-4	FH 100144 1.916% 09/01/36		12/01/2021	Paydown		1,310	1,310	1,325	1,310						1,310				13	09/01/2036
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		08/01/2021	Paydown		3,605	3,605	2,275	3,567		39		39		3,605				74	09/15/2021
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		08/01/2021	Paydown		7,706	7,706	7,152	7,664		42		42		7,706				186	08/15/2021
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		07/01/2021	Paydown		26	26				26		26		26				72	08/15/2021
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		12/01/2021	Paydown		13,712	13,712	13,326	13,576		136		136		13,712				332	01/15/2022
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		07/01/2021	Paydown		16	16				16		16		16				57	09/15/2021
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		03/01/2021	Paydown		2,741	2,741	2,732	2,732		10		10		2,741				30	10/15/2021
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		03/01/2021	Paydown		26	26				26		26		26				33	10/15/2021
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		08/01/2021	Paydown		9,257	9,257	8,980	9,185		72		72		9,257				210	10/15/2021
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		12/01/2021	Paydown		25,370	25,370	24,595	25,117		253		253		25,370				724	12/15/2021
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		10/14/2021	DIRECT		1													10	12/15/2021
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		10/01/2021	Paydown		58	58				58		58		58				224	12/15/2021
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		12/01/2021	Paydown		19,856	19,856	19,722	19,777		79		79		19,856				708	01/15/2022
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		12/01/2021	Paydown		24,015	24,015	23,924	23,935		80		80		24,015				967	04/15/2022
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		12/01/2021	Paydown		35,948	35,948	35,482	35,720		227		227		35,948				1,466	05/15/2022
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		12/01/2021	Paydown		23,639	23,639	23,085	23,400		239		239		23,639				850	07/15/2022
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		12/01/2021	Paydown		26,639	26,639	26,355	26,483		155		155		26,639				1,081	07/15/2022
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		12/01/2021	Paydown		97	97				97		97		97				436	06/15/2022
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		12/01/2021	Paydown		68,763	68,763	53,979	68,000		763		763		68,763				2,499	06/15/2022
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		12/01/2021	Paydown															180	08/15/2022
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		12/01/2021	Paydown		75,707	75,707	74,559	75,109		598		598		75,707				2,975	09/15/2022
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		12/01/2021	Paydown		73,608	73,608	61,405	72,891		717		717		73,608				2,694	08/15/2022
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		12/01/2021	Paydown		50,799	50,799	38,416	50,088		711		711		50,799				1,879	09/15/2022
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		12/01/2021	Paydown		48,769	48,769	40,006	48,247		522		522		48,769				1,779	08/15/2022
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		12/01/2021	Paydown		148	148				148		148		148				810	09/15/2022
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		12/01/2021	Paydown		92,953	92,953	91,054	92,042		911		911		92,953				2,955	10/15/2022
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		12/01/2021	Paydown		90,695	90,695	89,841	90,195		499		499		90,695				3,567	10/15/2022
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		12/01/2021	Paydown		49,034	49,034	48,120	48,566		469		469		49,034				1,982	11/15/2022
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		12/01/2021	Paydown		55,440	55,440	54,116	54,811		628		628		55,440				2,017	11/15/2022
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		12/01/2021	Paydown		91,810	91,810	90,177	90,945		865		865		91,810				3,417	12/15/2022
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		12/01/2021	Paydown		89,075	89,075	68,379	87,712		1,363		1,363		89,075				2,902	12/15/2022
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		12/01/2021	Paydown		66,716	66,716	65,534	66,084		632		632		66,716				2,389	12/15/2022
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		12/01/2021	Paydown		105,775	105,775	95,264	104,784		991		991		105,775				3,419	03/15/2023
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		12/01/2021	Paydown		98,827	98,827	97,620	98,146		681		681		98,827				3,693	01/15/2023
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		12/01/2021	Paydown		180,646	180,646	147,213	178,061		2,585		2,585		180,646				6,502	03/15/2023
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		12/01/2021	Paydown		116,250	116,250	115,307	115,520		731		731		116,250				3,912	02/25/2023
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		12/01/2021	Paydown		31,732	31,732	31,281	31,475		256		256		31,732				1,110	03/15/2023
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		12/01/2021	Paydown		118,453	118,453	111,126	117,134		1,319		1,319		118,453				4,342	04/15/2023
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		12/01/2021	Paydown		97,823	97,823	96,348	97,242		581		581		97,823				3,720	04/15/2023
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		12/01/2021	Paydown		161,431	161,431	161,431	161,431						161,431				6,320	04/15/2023
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		12/01/2021	Paydown															1,668	05/15/2023
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		12/01/2021	Paydown		74,403	74,403	74,403	74,403						74,403				2,872	05/15/2023
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		12/01/2021	Paydown		164,572	164,572	162,238	163,148		1,424		1,424		164,572				6,033	07/15/2023
31292H-YA-6	FG C01605 4.500% 07/01/33		12/01/2021	Paydown		1,230	1,230	1,174	1,180		49		49		1,230				26	07/01/2033
3132H7-EZ-3	FG U99151 4.000% 12/01/46		12/01/2021	Paydown		8,644,916	8,644,916	8,931,279	8,916,101		(271,185)		(271,185)		8,644,916				195,622	12/01/2046
3132XC-R8-0	FG G67711 4.000% 03/01/48		08/26/2021	MORGAN STANLEY & CO. INC.		12,516,332	11,362,344	11,644,627	11,629,634		3,005		3,005		11,632,639		883,693	883,693	319,408	03/01/2048
3132XC-R8-0	FG G67711 4.000% 03/01/48		09/01/2021	Paydown		4,076,507	4,076,507	4,177,783	4,172,404		(95,897)		(95,897)		4,076,507				102,917	03/01/2048
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		12/01/2021	Paydown		114,601	114,601	108,083	112,776		1,825		1,825		114,601				3,884	07/15/2031
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		12/01/2021	Paydown		97,234	97,234	91,127	95,795		1,440		1,440		97,234				3,774	07/15/2031
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		12/01/2021	Paydown		240,135	240,135	229,017	237,267		2,868		2,868		240,135				10,145	07/15/2031
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		12/01/2021	Paydown		147,445	147,445	138,000	144,838		2,607		2,607		147,445				5,729	07/15/2031
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		12/01/2021	Paydown		204,969	204,969	189,404	201,202		3,767		3,767		204,969				7,545	08/15/2031
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		12/01/2021	Paydown		53,824	53,824	49,737	52,724		1,100		1,100		53,824				1,934	08/15/2031
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		12/01/2021	Paydown		260,553	260,553	243,291	256,608		3,944		3,944		260,553				9,591	08/15/2031
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		12/01/2021	Paydown		175,248	175,248	171,743	174,133		1,115		1,115		175,248				6,572	02/15/2031
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		12/01/2021	Paydown		32,227	32,227	30,092	31,682		545		545		32,227				1,457	09/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31339-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		12/01/2021	Paydown		77,487	77,487	72,026	76,269		1,217		1,217		77,487				2,327	09/15/2031
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		12/01/2021	Paydown		140,282	140,282	139,537	139,662		620		620		140,282				4,409	02/15/2032
				GOLDMAN SACHS & COMPANY																
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		12/09/2021			316,661	278,384	275,948	276,966		29		29		276,995		39,666	39,666	17,677	02/15/2032
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		12/01/2021	Paydown		26,492	26,492	26,260	26,357		135		135		26,492				867	02/15/2032
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		12/01/2021	Paydown		122,585	122,585	115,937	120,781		1,804		1,804		122,585				4,260	02/15/2032
				GOLDMAN SACHS & COMPANY																
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		12/09/2021			81,677	71,804	64,264	69,367		38		38		69,405		12,272	12,272	4,560	10/15/2031
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		12/01/2021	Paydown		97,398	97,398	87,171	94,092		3,306		3,306		97,398				4,438	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		12/09/2021			1,194,449	1,050,065	933,573	1,021,381		690		690		1,022,070		172,378	172,378	66,679	10/15/2031
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		12/01/2021	Paydown		244,009	244,009	216,939	237,343		6,665		6,665		244,009				6,582	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		12/09/2021			1,573,759	1,383,524	1,236,525	1,346,183		1,413		1,413		1,347,596		226,163	226,163	87,854	10/15/2031
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		12/01/2021	Paydown		288,631	288,631	257,964	280,841		7,790		7,790		288,631				8,769	10/15/2031
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		12/01/2021	Paydown		193,101	193,101	191,652	192,299		802		802		193,101				8,708	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		12/09/2021			1,939,405	1,704,972	1,507,834	1,661,691		2,468		2,468		1,664,159		275,246	275,246	108,266	10/15/2031
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		12/01/2021	Paydown		464,714	464,714	410,982	452,918		11,797		11,797		464,714				17,231	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		12/09/2021			926,863	814,825	720,229	791,388		1,024		1,024		792,413		134,450	134,450	51,741	10/15/2031
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		12/01/2021	Paydown		213,642	213,642	188,839	207,497		6,145		6,145		213,642				6,041	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		12/09/2021			404,233	355,369	353,648	354,106		19		19		354,125		50,108	50,108	22,566	10/15/2031
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		12/01/2021	Paydown		109,318	109,318	108,788	108,929		389		389		109,318				3,234	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		12/09/2021			547,777	481,562	430,923	467,857		527		527		468,384		79,393	79,393	30,579	10/15/2031
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		12/01/2021	Paydown		113,629	113,629	101,680	110,395		3,234		3,234		113,629				3,393	10/15/2031
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		12/01/2021	Paydown		369,556	369,556	365,086	365,564		3,992		3,992		369,556				12,135	10/15/2031
				GOLDMAN SACHS & COMPANY																
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		12/09/2021			141,749	124,615	123,875	124,111		4		4		124,114		17,635	17,635	7,913	11/15/2031
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		12/01/2021	Paydown		221,639	221,639	220,323	220,743		896		896		221,639				3,767	11/15/2031
				GOLDMAN SACHS & COMPANY																
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		12/09/2021			961,189	845,001	767,895	827,289		612		612		827,902		133,287	133,287	53,658	12/15/2031
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		12/01/2021	Paydown		353,456	353,456	321,203	346,047		7,409		7,409		353,456				11,407	12/15/2031
				GOLDMAN SACHS & COMPANY																
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		12/09/2021			154,144	135,511	134,240	134,787		18		18		134,805		19,339	19,339	8,605	12/15/2031
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		12/01/2021	Paydown		54,420	54,420	53,910	54,129		291		291		54,420				1,671	12/15/2031
				GOLDMAN SACHS & COMPANY																
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		12/09/2021			4,543,197	3,994,020	3,497,887	3,877,210		3,881		3,881		3,881,091		662,106	662,106	253,620	12/15/2031
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		12/01/2021	Paydown		1,018,125	1,018,125	891,655	988,349		29,776		29,776		1,018,125				31,495	12/15/2031
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		12/01/2021	Paydown		301,883	301,883	298,532	298,867		3,015		3,015		301,883				9,678	01/15/2032
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		12/01/2021	Paydown		134,118	134,118	133,719	133,725		392		392		134,118				4,760	01/15/2032
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		12/01/2021	Paydown		55,376	55,376	55,133	55,174		202		202		55,376				1,595	02/15/2032
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		12/01/2021	Paydown		161,188	161,188	161,943	161,188						161,188				5,343	03/15/2032
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		12/01/2021	Paydown		155,449	155,449	153,710	153,892		1,558		1,558		155,449				2,129	03/15/2032
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		12/01/2021	Paydown		187,372	187,372	185,826	186,347		1,025		1,025		187,372				6,597	03/15/2032
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		12/01/2021	Paydown		183,165	183,165	170,630	179,594		3,571		3,571		183,165				5,853	03/15/2032
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		12/01/2021	Paydown		529,733	529,733	526,612	526,836		2,896		2,896		529,733				17,418	03/15/2032
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		12/01/2021	Paydown		354,706	354,706	352,195	352,402		2,304		2,304		354,706				11,771	04/15/2032
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		12/01/2021	Paydown		245,184	245,184	243,776	243,872		1,312		1,312		245,184				7,544	04/15/2032
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		12/01/2021	Paydown		110,128	110,128	109,014	109,425		703		703		110,128				3,989	07/15/2023
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		12/01/2021	Paydown		338,068	338,068	335,658	336,388		1,680		1,680		338,068				12,148	08/15/2023
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		12/01/2021	Paydown		350,316	350,316	346,067	348,148		2,168		2,168		350,316				12,104	08/25/2023
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		12/01/2021	Paydown		838,519	838,519	832,446	834,317		4,202		4,202		838,519				29,669	08/15/2023
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		12/01/2021	Paydown		150,340	150,340	144,937	149,537		803		803		150,340				6,044	10/15/2023
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		12/01/2021	Paydown		633,575	633,575	551,315	623,644		9,931		9,931		633,575				21,717	12/25/2023
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		12/01/2021	Paydown		129,944	129,944	129,369	129,467		477		477		129,944				4,636	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		12/01/2021	Paydown		444,867	444,867	421,581	441,783		3,084		3,084		444,867				16,081	01/15/2024
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		12/01/2021	Paydown		218,087	218,087	216,483	217,254		833		833		218,087				8,200	02/15/2024
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		12/01/2021	Paydown		47,701	47,701	46,733	47,106		595		595		47,701				1,580	03/15/2024
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		12/01/2021	Paydown		234,254	234,254	227,880	230,302		3,952		3,952		234,254				7,670	03/15/2024
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		12/01/2021	Paydown		517,306	517,306	476,974	493,392		23,914		23,914		517,306				16,266	07/17/2024
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		12/01/2021	Paydown		226,450	226,450	223,268	224,365		2,085		2,085		226,450				8,447	04/15/2024
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		12/01/2021	Paydown		622,691	622,691	611,192	614,863		7,828		7,828		622,691				24,183	04/25/2024
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		12/01/2021	Paydown		75,326	75,326	75,397	75,326						75,326				3,481	11/15/2024
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		12/01/2021	Paydown		56,672	56,672	56,354	56,405		267		267		56,672				2,664	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		12/01/2021	Paydown		123,042	123,042	121,125	121,707		1,336		1,336		123,042				4,445	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		12/01/2021	Paydown		59,316	59,316	58,528	58,734		582		582		59,316				2,034	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		12/01/2021	Paydown		20,190	20,190	20,071	20,090		100		100		20,190				846	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		12/01/2021	Paydown		48,588	48,588	48,588	48,588						48,588				2,135	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		12/01/2021	Paydown		47,272	47,272	46,851	46,947		325		325		47,272				1,785	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		12/01/2021	Paydown		83,095	83,095	75,253	81,904		1,191		1,191		83,095				3,042	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		12/01/2021	Paydown		50,224	50,224	50,067	50,067		157		157		50,224				2,544	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		12/01/2021	Paydown		34,930	34,930	34,790	34,798		132		132		34,930				1,487	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		12/25/2021	Paydown		635,957	635,957	624,431	634,230		1,728		1,728		635,957				23,458	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		12/01/2021	Paydown		26,546	26,546	26,101	26,218		328		328		26,546				966	10/15/2026
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		12/01/2021	Paydown		166,729	166,729	162,072	165,675		1,053		1,053		166,729				7,875	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		12/01/2021	Paydown		23,164	23,164	22,339	22,951		213		213		23,164				722	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		12/01/2021	Paydown		98,498	98,498	95,959	97,917		581		581		98,498				4,536	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		12/01/2021	Paydown		62,156	62,156	61,461	61,614		542		542		62,156				2,088	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		12/01/2021	Paydown		119,866	119,866	111,429	118,507		1,360		1,360		119,866				4,959	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		12/01/2021	Paydown		67,287	67,287	59,885	66,250		1,037		1,037		67,287				2,698	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		12/01/2021	Paydown		105,013	105,013	94,528	103,583		1,430		1,430		105,013				4,263	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		12/01/2021	Paydown		59,884	59,884	56,684	59,346		539		539		59,884				2,813	02/15/2027
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		12/01/2021	Paydown		154,151	154,151	148,804	153,063		1,088		1,088		154,151				6,617	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		12/01/2021	Paydown		53,736	53,736	49,420	53,100		636		636		53,736				2,207	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		12/01/2021	Paydown		51,710	51,710	47,905	51,028		682		682		51,710				1,966	03/15/2027
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		12/01/2021	Paydown		28,770	28,770	28,318	28,407		363		363		28,770				1,208	12/15/2026
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		12/01/2021	Paydown		182,749	182,749	171,376	180,791		1,958		1,958		182,749				7,929	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		12/01/2021	Paydown		105,832	105,832	105,183	105,346		486		486		105,832				4,476	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		12/01/2021	Paydown		30,034	30,034	29,820	29,848		186		186		30,034				993	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		12/01/2021	Paydown		33,851	33,851	33,547	33,602		249		249		33,851				1,279	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		12/01/2021	Paydown		31,795	31,795	31,159	31,598		198		198		31,795				1,132	08/15/2027
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		12/01/2021	Paydown		116,007	116,007	113,464	114,094		1,913		1,913		116,007				3,875	09/15/2027
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		12/01/2021	Paydown		53,254	53,254	52,372	52,599		655		655		53,254				1,791	09/15/2027
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		12/01/2021	Paydown		57,008	57,008	55,957	56,235		773		773		57,008				2,072	10/15/2027
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		12/01/2021	Paydown		64,847	64,847	63,799	64,017		830		830		64,847				2,711	10/15/2027
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		12/01/2021	Paydown		119,536	119,536	116,803	118,012		1,524		1,524		119,536				4,573	10/15/2027
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		12/01/2021	Paydown		95,582	95,582	93,459	94,674		908		908		95,582				3,212	11/15/2027
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		12/01/2021	Paydown		103,836	103,836	101,939	102,363		1,473		1,473		103,836				3,981	11/15/2027
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		12/01/2021	Paydown		134,734	134,734	132,573	133,440		1,294		1,294		134,734				4,444	12/15/2027
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		12/01/2021	Paydown		97,768	97,768	97,982	97,768						97,768				3,346	11/15/2022
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		12/01/2021	Paydown		52,345	52,345	51,740	51,840		505		505		52,345				2,060	12/15/2027
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		12/01/2021	Paydown		54,742	54,742	52,879	54,221		521		521		54,742				2,135	12/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		12/01/2021	Paydown		225,757	225,757	225,713	225,462		295		295		225,757				8,109	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.899% 01/15/28		12/01/2021	Paydown		80,753	80,753	80,766	80,753						80,753				410	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ 85.390% 01/15/28		12/01/2021	Paydown		5,107	5,107	3,128	3,671		1,436		1,436		5,107				2,217	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		12/01/2021	Paydown		19,740	19,740	20,417	20,133		(393)		(393)		19,740				917	01/15/2028
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		12/01/2021	Paydown		87,407	87,407	81,357	86,178		1,230		1,230		87,407				3,031	04/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		12/01/2021	Paydown		119,682	119,682	119,589	119,516		167		167		119,682				4,410	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		12/01/2021	Paydown		754,049	754,049	734,512	754,049						754,049				25,253	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		12/01/2021	Paydown		36,562	36,562	37,237	36,611		(50)		(50)		36,562				1,379	05/15/2028
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		12/01/2021	Paydown		16,146	16,146	15,074	15,845		302		302		16,146				584	08/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		12/01/2021	Paydown		109,522	109,522	108,426	109,015		506		506		109,522				3,803	08/15/2028
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		12/01/2021	Paydown		29,216	29,216	25,390	28,506		710		710		29,216				936	08/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		12/01/2021	Paydown		48,176	48,176	45,526	47,416		759		759		48,176				1,580	12/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		12/01/2021	Paydown		160,938	160,938	142,480	155,985		4,953		4,953		160,938				5,264	02/15/2029
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		12/01/2021	Paydown		82,073	82,073	74,981	80,400		1,673		1,673		82,073				2,738	03/15/2029
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		12/01/2021	Paydown		183,547	183,547	173,108	180,520		3,027		3,027		183,547				5,728	03/15/2029
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		12/01/2021	Paydown		96,352	96,352	87,304	94,491		1,861		1,861		96,352				3,473	03/15/2029
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		12/01/2021	Paydown		41,193	41,193	38,432	40,465		728		728		41,193				1,340	03/15/2029
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		12/01/2021	Paydown		553,469	553,469	502,446	542,406		11,063		11,063		553,469				18,251	03/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		12/01/2021	Paydown		121,959	121,959	117,371	120,925		1,033		1,033		121,959				4,317	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		12/01/2021	Paydown		96,089	96,089	86,405	94,077		2,011		2,011		96,089				3,613	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		12/01/2021	Paydown		207,096	207,096	186,862	202,916		4,179		4,179		207,096				7,898	08/15/2029
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		12/01/2021	Paydown		321,587	321,587	318,597	320,149		1,438		1,438		321,587				14,061	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		12/01/2021	Paydown		653,989	653,989	635,304	649,164		4,825		4,825		653,989				28,129	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		12/01/2021	Paydown		235,820	235,820	239,154	235,820						235,820				11,437	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		12/01/2021	Paydown		128,904	128,904	123,718	127,653		1,251		1,251		128,904				5,257	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		12/01/2021	Paydown		177,448	177,448	178,390	177,448						177,448				7,603	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		12/01/2021	Paydown		206,626	206,626	186,932	202,667		3,959		3,959		206,626				9,286	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		12/01/2021	Paydown		126,033	126,033	127,322	126,033						126,033				6,223	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		12/01/2021	Paydown		72,057	72,057	69,479	71,468		589		589		72,057				2,953	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		12/01/2021	Paydown		73,841	73,841	70,668	73,083		758		758		73,841				2,879	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		12/01/2021	Paydown		152,015	152,015	147,574	150,914		1,101		1,101		152,015				4,979	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		12/01/2021	Paydown		47,121	47,121	47,350	47,121						47,121				2,228	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		12/01/2021	Paydown		40,155	40,155	38,644	39,815		340		340		40,155				1,759	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		12/01/2021	Paydown		39,587	39,587	39,562	39,539		48		48		39,587				1,500	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		12/01/2021	Paydown		44,663	44,663	42,806	44,260		402		402		44,663				1,509	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		12/01/2021	Paydown		41,312	41,312	39,763	40,998		314		314		41,312				1,171	09/15/2030
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		12/01/2021	Paydown		34,121	34,121	32,857	33,822		299		299		34,121				1,241	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		12/01/2021	Paydown		38,569	38,569	38,762	38,569						38,569				1,728	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		12/01/2021	Paydown		99,606	99,606	100,570	99,606						99,606				4,343	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		12/01/2021	Paydown		132,015	132,015	128,013	131,023		992		992		132,015				4,590	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		12/01/2021	Paydown		141,205	141,205	135,932	139,880		1,325		1,325		141,205				5,703	10/15/2030
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		12/01/2021	Paydown		172,932	172,932	162,340	170,151		2,781		2,781		172,932				6,010	02/15/2031
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		12/01/2021	Paydown		42,851	42,851	41,131	42,406		445		445		42,851				1,559	02/15/2031
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		12/01/2021	Paydown		90,492	90,492	91,510	90,532		(40)		(40)		90,492				3,301	03/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		12/01/2021	Paydown		25,937	25,937	23,911	25,569		368		368		25,937				928	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		12/01/2021	Paydown		74,506	74,506	70,408	73,539		968		968		74,506				2,913	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		12/01/2021	Paydown		73,592	73,592	68,579	72,239		1,353		1,353		73,592				1,518	05/15/2031
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		12/01/2021	Paydown		164,999	164,999	159,224	163,279		1,719		1,719		164,999				5,202	04/15/2031
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		12/01/2021	Paydown		67,518	67,518	62,032	66,022		1,495		1,495		67,518				1,601	06/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		12/01/2021	Paydown		98,338	98,338	94,097	97,250		1,088		1,088		98,338				3,351	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		12/01/2021	Paydown		27,200	27,200	27,225	27,200						27,200				1,019	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		12/01/2021	Paydown		84,704	84,704	83,592	84,259		445		445		84,704				3,302	06/15/2031
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		12/01/2021	Paydown		41,717	41,717	39,292	41,162		555		555		41,717				1,058	06/15/2031
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		12/01/2021	Paydown		124,054	124,054	116,610	122,182		1,871		1,871		124,054				4,928	03/15/2031
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		12/01/2021	Paydown		220,138	220,138	202,252	216,109		4,029		4,029		220,138				9,736	09/15/2031
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		12/01/2021	Paydown		369,118	369,118	348,470	363,213		5,905		5,905		369,118				14,128	09/15/2031
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		12/09/2021	GOLDMAN SACHS & COMPANY		155,103	136,354	133,776	135,342		53		53		135,395		19,708	19,708	8,658	09/15/2031
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		12/01/2021	Paydown		63,431	63,431	62,232	62,960		471		471		63,431				2,646	09/15/2031
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		12/01/2021	Paydown		87,043	87,043	86,245	86,316		727		727		87,043				3,399	09/15/2031
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,052,220	925,028	829,057	903,482		816		816		904,298		147,921	147,921	58,739	04/15/2032
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		12/01/2021	Paydown		225,121	225,121	201,765	219,877		5,244		5,244		225,121				7,407	04/15/2032
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		12/01/2021	Paydown		305,645	305,645	303,734	304,404		1,240		1,240		305,645				9,414	04/15/2032
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		12/01/2021	Paydown		612,686	612,686	608,995	609,276		3,409		3,409		612,686				16,031	04/15/2032
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		12/01/2021	Paydown		206,215	206,215	207,440	206,215						206,215				6,051	04/15/2032
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		12/01/2021	Paydown		287,268	287,268	268,596	281,758		5,510		5,510		287,268				8,269	04/15/2032
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		12/01/2021	Paydown		175,848	175,848	164,693	172,922		2,926		2,926		175,848				5,131	04/15/2032
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		12/01/2021	Paydown		207,977	207,977	213,956	209,342		(1,366)		(1,366)		207,977				6,606	04/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		02/01/2021	Paydown		103	103	94	102		1		1		103				1	02/25/2021
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		02/12/2021	DIRECT															1	06/25/2021
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		02/01/2021	Paydown		4	4				4		4		4				5	06/25/2021
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		04/01/2021	Paydown		87	87	82	87		1		1		87				2	05/25/2021
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		05/01/2021	Paydown		1,819	1,819	1,824	1,811		8		8		1,819				37	06/25/2021
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		08/01/2021	Paydown		24,705	24,705	19,702	24,488		217		217		24,705				549	08/25/2021
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		05/26/2021	DIRECT			2												6	07/25/2021
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		05/01/2021	Paydown		13	13				13		13		13				22	07/25/2021
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		08/01/2021	Paydown		7,794	7,794	7,553	7,716		78		78		7,794				178	08/25/2021
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		05/26/2021	DIRECT			3												13	10/25/2021
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		05/01/2021	Paydown		5	5				5		5		5				14	10/25/2021
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		07/01/2021	Paydown		1,573	1,573	1,466	1,561		12		12		1,573				34	10/25/2021
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		09/01/2021	Paydown		5,392	5,392	4,593	5,345		47		47		5,392				135	09/25/2021
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		05/26/2021	DIRECT			3												14	10/25/2021
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		05/01/2021	Paydown		5	5				5		5		5				14	10/25/2021
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		07/15/2021	DIRECT WITH COUNTERPARTY FIXED			1												7	09/25/2021
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		07/01/2021	Paydown		41	41				41		41		41				92	09/25/2021
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		09/01/2021	Paydown		7,458	7,458	7,392	7,409		49		49		7,458				187	09/25/2021
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		08/01/2021	Paydown		8,260	8,260	8,127	8,197		63		63		8,260				235	09/25/2021
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		12/01/2021	Paydown		22,566	22,566	16,406	22,283		283		283		22,566				761	12/25/2021
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		12/01/2021	Paydown		9,270	9,270	6,975	9,150		120		120		9,270				288	12/25/2021
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		12/01/2021	Paydown		5,918	5,918	5,753	5,918						5,918				152	12/25/2021
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		11/01/2021	Paydown		7,070	7,070	5,529	6,992		77		77		7,070				203	11/25/2021
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		09/01/2021	Paydown		6,119	6,119	5,890	6,053		67		67		6,119				139	01/25/2022
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		12/01/2021	Paydown		42,213	42,213	40,950	41,719		494		494		42,213				1,367	02/25/2022
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		12/01/2021	Paydown		99,194	99,194	73,079	97,776		1,418		1,418		99,194				3,405	02/25/2022
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		12/01/2021	Paydown		6,568	6,568	6,417	6,497		71		71		6,568				209	04/25/2022
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		12/01/2021	Paydown		75,498	75,498	64,574	74,686		812		812		75,498				3,185	07/25/2022
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		12/01/2021	Paydown		52,816	52,816	50,005	52,326		491		491		52,816				2,323	06/25/2022
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		12/01/2021	Paydown		66,650	66,650	56,720	65,902		747		747		66,650				2,651	07/25/2022
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		12/01/2021	Paydown		37,409	37,409	36,832	37,071		338		338		37,409				1,507	07/25/2022
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		12/01/2021	Paydown		36	36				36		36		36				186	06/25/2022
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		12/01/2021	Paydown		22,875	22,875	21,515	22,506		369		369		22,875				514	07/25/2022
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		12/01/2021	Paydown		139,503	139,503	114,044	137,807		1,696		1,696		139,503				5,359	08/25/2022
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		12/01/2021	Paydown		46	46				46		46		46				265	07/25/2022
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		12/01/2021	Paydown		29,770	29,770	28,362	29,168		602		602		29,770				791	08/25/2022
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		12/01/2021	Paydown		57,313	57,313	49,182	56,630		683		683		57,313				2,363	08/25/2022
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		12/01/2021	Paydown		14,521	14,521	14,340	14,439		83		83		14,521				532	10/25/2022
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		12/01/2021	Paydown		12,135	12,135	11,352	12,020		114		114		12,135				431	09/25/2022
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		12/01/2021	Paydown															310	10/25/2022
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		12/01/2021	Paydown		39,705	39,705	31,292	39,065		640		640		39,705				1,445	10/25/2022
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		12/01/2021	Paydown															102	09/25/2022
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		12/01/2021	Paydown		81,317	81,317	79,198	80,201		1,116		1,116		81,317				2,718	10/25/2022

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	FNR 1992-143 NA IO PAC-11 1184% 09/25/22																			
31358Q-QR-9			12/01/2021	Paydown		40	40				40		40		40				237	09/25/2022
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		12/01/2021	Paydown		84,475	84,475	83,577	83,843		632		632		84,475				3,538	09/25/2022
	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22																			
31358Q-VR-3			12/01/2021	Paydown		253	253				253		253		253				1,254	09/25/2022
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		12/01/2021	Paydown		110,138	110,138	108,762	109,212		925		925		110,138				4,342	01/25/2023
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		12/01/2021	Paydown		22,409	22,409	21,908	22,124		285		285		22,409				825	01/25/2023
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		12/01/2021	Paydown		53,076	53,076	51,604	52,307		769		769		53,076				1,584	11/25/2022
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		12/01/2021	Paydown		46,412	46,412	45,539	45,904		508		508		46,412				1,906	12/25/2022
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		12/01/2021	Paydown		161,065	161,065	150,043	159,590		1,475		1,475		161,065				6,437	03/25/2023
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		12/01/2021	Paydown		55,662	55,662	54,551	55,020		642		642		55,662				1,872	02/25/2023
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		12/01/2021	Paydown		155,171	155,171	133,496	153,240		1,931		1,931		155,171				5,294	02/25/2023
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		12/01/2021	Paydown		140,074	140,074	136,236	138,223		1,851		1,851		140,074				4,542	03/25/2023
	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23																			
31358T-ZB-8			12/01/2021	Paydown		54,856	54,856	45,805	54,089		767		767		54,856				1,804	03/25/2023
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		12/01/2021	Paydown		180,134	180,134	178,919	179,088		1,045		1,045		180,134				7,343	03/25/2023
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		12/01/2021	Paydown		35,871	35,871	35,330	35,520		351		351		35,871				1,312	05/25/2023
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		12/01/2021	Paydown		255,509	255,509	250,239	252,455		3,054		3,054		255,509				8,776	03/25/2023
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		12/01/2021	Paydown		87,066	87,066	80,557	83,729		3,337		3,337		87,066				2,354	04/25/2023
	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23																			
31358U-T8-9			12/01/2021	Paydown		113	113				113		113		113				503	05/25/2023
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		12/01/2021	Paydown		96,303	96,303	96,634	96,303						96,303				3,712	05/25/2023
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		12/01/2021	Paydown		169,289	169,289	166,777	168,219		1,070		1,070		169,289				6,069	06/25/2023
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		12/01/2021	Paydown		104,698	104,698	103,161	104,007		691		691		104,698				3,481	06/25/2023
	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23																			
31359B-BU-0			12/01/2021	Paydown		96,769	96,769	94,978	95,624		1,145		1,145		96,769				3,501	07/25/2023
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		12/01/2021	Paydown		305,465	305,465	300,952	302,514		2,951		2,951		305,465				10,976	07/25/2023
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		12/01/2021	Paydown		219,755	219,755	216,876	217,796		1,959		1,959		219,755				8,064	07/25/2023
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		12/01/2021	Paydown		279,473	279,473	256,547	276,358		3,115		3,115		279,473				9,892	07/25/2023
	FNR 1993-136 K IO NTL AD 7.000% 07/25/23																			
31359B-SU-2			12/01/2021	Paydown															187	07/25/2023
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		12/01/2021	Paydown		110,682	110,682	108,726	109,943		739		739		110,682				3,903	08/25/2023
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		12/01/2021	Paydown		345,826	345,826	330,156	342,968		2,858		2,858		345,826				12,874	09/25/2023
	FNR 1993-155 KZ Z PAC-1-11 7.000%																			
31359D-K6-9	09/25/23		12/01/2021	Paydown		382,184	382,184	355,371	378,421		3,763		3,763		382,184				12,934	09/25/2023
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		12/01/2021	Paydown		110,686	110,686	110,686	110,686						110,686				3,894	09/25/2023
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		12/01/2021	Paydown		343,462	343,462	323,015	340,948		2,513		2,513		343,462				12,765	12/25/2023
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		12/01/2021	Paydown		384,465	384,465	384,105	383,330		1,136		1,136		384,465				13,583	01/25/2024
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		12/01/2021	Paydown		741,022	741,022	736,005	736,688		4,334		4,334		741,022				27,224	03/25/2024
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		12/01/2021	Paydown		241,323	241,323	234,992	237,266		4,057		4,057		241,323				8,339	03/25/2024
31359H-JN-5	FNR 1994-55 N W CPT 5.880% 12/25/23		12/01/2021	Paydown		16,724	16,724	16,619	16,724						16,724				532	12/25/2023
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		12/01/2021	Paydown		130,076	130,076	127,846	128,566		1,511		1,511		130,076				4,721	03/25/2024
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		12/01/2021	Paydown		265,842	265,842	258,761	261,380		4,462		4,462		265,842				10,663	06/17/2024
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		12/01/2021	Paydown		106,585	106,585	100,809	105,416		1,170		1,170		106,585				4,690	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		12/01/2021	Paydown		33,903	33,903	33,098	33,627		276		276		33,903				1,397	12/25/2026
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		12/01/2021	Paydown		67,773	67,773	66,491	67,309		464		464		67,773				2,642	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		12/01/2021	Paydown		108,503	108,503	104,548	107,677		825		825		108,503				4,584	12/18/2026
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		12/01/2021	Paydown		17,636	17,636	17,625	17,573		63		63		17,636				678	10/25/2022
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		12/01/2021	Paydown		116,488	116,488	114,616	115,880		608		608		116,488				4,120	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		12/01/2021	Paydown		58,964	58,964	58,853	58,822		141		141		58,964				2,344	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		12/01/2021	Paydown		53,112	53,112	48,639	52,331		781		781		53,112				2,002	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		12/01/2021	Paydown		168,741	168,741	145,559	165,232		3,509		3,509		168,741				7,108	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		12/01/2021	Paydown		36,995	36,995	36,532	36,632		363		363		36,995				1,389	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		12/01/2021	Paydown		70,008	70,008	64,429	69,054		954		954		70,008				3,028	03/18/2027
	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000%																			
31359P-6D-3	06/17/27		12/01/2021	Paydown		468,076	468,076	442,588	461,987		6,090		6,090		468,076				19,251	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		12/01/2021	Paydown		26,956	26,956	25,489	26,606		351		351		26,956				1,109	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		12/01/2021	Paydown		74,540	74,540	73,399	73,661		879		879		74,540				2,321	09/18/2027

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		12/01/2021	Paydown		57,832	57,832	61,941	57,797		36		36		57,832				2,678	09/25/2023
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		12/01/2021	Paydown		44,406	44,406	41,621	43,924		482		482		44,406				1,613	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		12/01/2021	Paydown		161,932	161,932	155,334	160,583		1,349		1,349		161,932				5,745	05/18/2027
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		12/01/2021	Paydown		219,272	219,272	196,993	216,203		3,069		3,069		219,272				7,884	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		12/01/2021	Paydown		107,922	107,922	105,831	107,280		642		642		107,922				3,994	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		12/01/2021	Paydown		62,823	62,823	59,416	62,133		689		689		62,823				2,659	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		12/01/2021	Paydown		74,573	74,573	73,991	74,122		451		451		74,573				2,544	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		12/01/2021	Paydown		55,003	55,003	51,428	54,328		674		674		55,003				1,988	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		12/01/2021	Paydown		105,408	105,408	94,895	103,764		1,644		1,644		105,408				4,852	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		12/01/2021	Paydown		74,378	74,378	74,087	74,080		297		297		74,378				2,376	07/20/2027
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		12/01/2021	Paydown		111,491	111,491	110,611	110,781		710		710		111,491				4,190	09/18/2027
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		12/01/2021	Paydown		161,243	161,243	157,987	159,314		1,929		1,929		161,243				5,384	11/18/2027
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		12/01/2021	Paydown		40,423	40,423	39,371	39,598		825		825		40,423				1,274	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		12/01/2021	Paydown		37,769	37,769	37,412	37,585		184		184		37,769				1,346	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		12/01/2021	Paydown		116,824	116,824	115,183	115,583		1,241		1,241		116,824				3,425	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		12/01/2021	Paydown		22,256	22,256	21,515	22,030		225		225		22,256				793	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		12/01/2021	Paydown		89,431	89,431	88,103	88,936		495		495		89,431				2,879	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		12/01/2021	Paydown		145,175	145,175	145,184	145,175						145,175				5,299	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		12/01/2021	Paydown		100,600	100,600	99,845	99,999		601		601		100,600				3,870	05/25/2031
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		12/01/2021	Paydown		219,210	219,210	218,388	218,373		837		837		219,210				6,092	04/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		12/01/2021	Paydown		35,449	35,449	34,628	35,092		357		357		35,449				1,320	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		12/01/2021	Paydown		162,599	162,599	162,263	162,178		420		420		162,599				6,405	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		12/01/2021	Paydown		581,243	581,243	561,429	566,553		14,690		14,690		581,243				19,847	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		12/01/2021	Paydown		516,337	516,337	492,690	499,121		17,216		17,216		516,337				17,631	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		12/01/2021	Paydown		299,155	299,155	272,475	278,491		20,664		20,664		299,155				10,215	06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		12/01/2021	Paydown		165,031	165,031	151,493	161,934		3,097		3,097		165,031				5,570	08/25/2029
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		12/01/2021	Paydown		40,246	40,246	37,529	39,634		611		611		40,246				1,244	05/25/2029
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		12/01/2021	Paydown		64,879	64,879	63,149	64,319		561		561		64,879				2,291	10/25/2029
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		12/01/2021	Paydown		22,957	22,957	22,383	22,706		251		251		22,957				893	10/25/2029
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		12/01/2021	Paydown		46,807	46,807	46,886	46,799		8		8		46,807				1,719	11/17/2039
313637-FB-1	FNMA 109162 6.640% 03/01/28		12/01/2021	Paydown		5,713	5,713	5,713	5,713						5,713				208	03/01/2028
3136A0-DQ-7	FNR 2011-77 PC PAC-11 4.000% 08/25/41		12/08/2021	SUNTRUST CAPITAL MARKETS		19,743,307	18,217,584	20,184,514	18,945,106		(33,285)		(33,285)		18,911,821		831,486	831,486	752,993	08/25/2041
3136A0-DQ-7	FNR 2011-77 PC PAC-11 4.000% 08/25/41		12/01/2021	Paydown		7,712,416	7,712,416	8,545,116	8,020,412		(307,996)		(307,996)		7,712,416				172,440	08/25/2041
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		12/01/2021	Paydown		3,243,687	3,243,687	3,135,001	3,200,067		43,621		43,621		3,243,687				56,869	09/25/2041
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		12/08/2021	MORGAN STANLEY & CO. INC.		71,548,374	67,221,021	63,091,969	65,573,055		44,599		44,599		65,617,654		5,930,720	5,930,720	2,431,160	10/25/2041
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		12/01/2021	Paydown		38,495,273	38,495,273	36,130,700	37,551,537		943,736		943,736		38,495,273				617,577	10/25/2041
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		12/08/2021	SUNTRUST CAPITAL MARKETS		16,398,686	15,131,428	15,047,314	15,074,942		(31)		(31)		15,074,911		1,323,774	1,323,774	625,432	10/25/2041
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		12/01/2021	Paydown		6,712,452	6,712,452	6,675,138	6,687,394		25,058		25,058		6,712,452				144,294	10/25/2041
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		12/01/2021	Paydown		1,096,227	1,096,227	1,184,610	1,130,873		(34,646)		(34,646)		1,096,227				36,497	02/25/2042
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		12/01/2021	Paydown		1,256,623	1,256,623	1,358,761	1,305,570		(48,947)		(48,947)		1,256,623				48,418	04/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		12/01/2021	Paydown		5,396,774	5,396,774	5,434,964	5,401,316		(4,542)		(4,542)		5,396,774				92,644	04/25/2042
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		12/01/2021	Paydown		1,163,727	1,163,727	1,259,354	1,198,836		(35,109)		(35,109)		1,163,727				42,566	05/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		12/01/2021	Paydown		4,857,984	4,857,984	4,774,758	4,816,732		41,252		41,252		4,857,984				117,417	05/25/2042
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		12/01/2021	Paydown		8,146,039	8,146,039	8,544,884	8,339,756		(193,717)		(193,717)		8,146,039				310,303	07/25/2042
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		12/01/2021	Paydown		4,692,674	4,692,674	4,553,614	4,625,026		67,648		67,648		4,692,674				102,626	06/25/2042
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		12/01/2021	Paydown		4,332,596	4,332,596	4,680,462	4,462,218		(129,622)		(129,622)		4,332,596				108,297	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		12/01/2021	Paydown		6,343,418	6,343,418	6,813,682	6,530,270		(186,852)		(186,852)		6,343,418				163,412	07/25/2042
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		12/08/2021	SUNTRUST CAPITAL MARKETS		41,374,783	38,177,424	40,973,579	39,446,579		(280,747)		(280,747)		39,165,832		2,208,951	2,208,951	1,578,000	07/25/2042
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		12/01/2021	Paydown		560,004	560,004	601,020	578,621		(18,617)		(18,617)		560,004				22,400	07/25/2042
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		12/01/2021	Paydown		21,205,034	21,205,034	22,224,396	21,649,581		(444,547)		(444,547)		21,205,034				710,634	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		12/01/2021	Paydown		913,129	913,129	938,241	924,337		(11,207)		(11,207)		913,129				29,410	07/25/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	FNR 2012-63 JZ Z AD PAC-11 3.500%																			
3136A6-UC-6	06/25/42		12/01/2021	Paydown		8,124,519	8,124,519	8,004,141	8,048,546		75,974		75,974		8,124,519				192,380	06/25/2042
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		12/01/2021	Paydown		19,419,412	19,419,412	20,065,538	19,701,122		(281,710)		(281,710)		19,419,412				704,849	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		12/01/2021	Paydown		10,547,674	10,547,674	11,310,661	10,877,919		(330,245)		(330,245)		10,547,674				284,483	06/25/2042
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		12/01/2021	Paydown		2,979,525	2,979,525	3,158,495	3,061,430		(81,905)		(81,905)		2,979,525				116,913	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		12/01/2021	Paydown		1,685,732	1,685,732	1,767,384	1,722,963		(37,230)		(37,230)		1,685,732				55,967	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		12/01/2021	Paydown		2,238,278	2,238,278	2,332,919	2,280,484		(42,206)		(42,206)		2,238,278				67,549	07/25/2042
				MORGAN STANLEY & CO.																
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		12/08/2021	INC.		13,896,574	13,056,088	13,548,233	13,286,235		(45,107)		(45,107)		13,241,128		655,446	655,446	472,195	08/25/2042
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		12/01/2021	Paydown		3,802,952	3,802,952	3,946,303	3,869,988		(67,037)		(67,037)		3,802,952				89,435	08/25/2042
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		12/01/2021	Paydown		152,381	152,381	162,469	157,443		(5,062)		(5,062)		152,381				6,095	08/25/2042
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		12/01/2021	Paydown		4,589,922	4,589,922	4,877,781	4,725,787		(135,865)		(135,865)		4,589,922				172,570	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		12/01/2021	Paydown		3,201,919	3,201,919	3,152,270	3,172,754		29,165		29,165		3,201,919				77,499	08/25/2042
	FNR 2012-103 ZC EXCH Z SEQ 3.500%																			
3136A8-D6-4	09/25/42		12/01/2021	Paydown		5,788,707	5,788,707	5,800,910	5,786,882		1,825		1,825		5,788,707				171,429	09/25/2042
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		02/01/2021	Paydown		2,505,218	2,505,218	2,412,635	2,433,283		71,935		71,935		2,505,218				9,268	04/25/2043
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		12/01/2021	Paydown		2,721,399	2,721,399	2,601,689	2,653,523		67,876		67,876		2,721,399				76,173	03/25/2043
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		12/01/2021	Paydown		8,005,808	8,005,808	6,597,659	6,576,807		1,429,001		1,429,001		8,005,808				99,830	04/25/2043
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		12/01/2021	Paydown		2,446,548	2,446,548	2,608,932	2,542,388		(95,840)		(95,840)		2,446,548				88,020	09/25/2043
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		12/01/2021	Paydown		1,137,690	1,137,690	961,320	1,033,765		103,925		103,925		1,137,690				39,819	08/25/2043
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		04/01/2021	Paydown		13,101,016	13,101,016	13,699,818	13,514,569		(413,553)		(413,553)		13,101,016				117,963	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		12/01/2021	Paydown		429,878	429,878	419,131	423,114		6,765		6,765		429,878				17,195	11/25/2043
				MORGAN STANLEY & CO.																
3136AH-DE-7	FNR 2013-118 EB SC SEQ 2.500% 05/25/41		12/08/2021	INC.		5,660,810	5,526,111	4,597,034	5,159,350		12,110		12,110		5,171,460		489,350	489,350	142,758	05/25/2041
3136AH-DE-7	FNR 2013-118 EB SC SEQ 2.500% 05/25/41		12/01/2021	Paydown		4,694,417	4,694,417	3,905,168	4,382,854		311,562		311,562		4,694,417				52,952	05/25/2041
	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44																			
3136AH-TM-2			12/01/2021	Paydown		4,093,905	4,093,905	3,495,811	3,739,322		354,583		354,583		4,093,905				89,799	01/25/2044
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		12/01/2021	Paydown		880,507	880,507	932,512	906,748		(26,241)		(26,241)		880,507				15,806	08/25/2043
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		12/03/2021	JP MORGAN SECURITIES		15,872,405	15,312,541	13,710,948	14,050,272		349,783		349,783		14,400,054		1,472,351	1,472,351	468,309	02/25/2047
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		12/01/2021	Paydown		1,003,947	1,003,947	898,941	921,188		82,759		82,759		1,003,947				28,919	02/25/2047
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		12/03/2021	JP MORGAN SECURITIES		17,954,627	17,321,317	15,509,619	15,887,654		361,027		361,027		16,248,681		1,705,946	1,705,946	529,744	02/25/2047
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		12/01/2021	Paydown		211,995	211,995	189,822	194,449		17,547		17,547		211,995				6,360	02/25/2047
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		12/03/2021	JP MORGAN SECURITIES		25,479,951	24,581,201	21,546,763	21,925,019		654,006		654,006		22,579,025		2,900,926	2,900,926	751,775	03/25/2047
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		12/01/2021	Paydown		215,751	215,751	189,117	192,437		23,313		23,313		215,751				6,473	03/25/2047
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		12/06/2021	JP MORGAN SECURITIES		15,172,975	14,403,298	13,381,539	13,691,588		141,165		141,165		13,832,754		1,340,221	1,340,221	441,701	03/25/2047
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		12/01/2021	Paydown		926,408	926,408	860,689	880,631		45,777		45,777		926,408				25,639	03/25/2047
3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3.000% 03/25/47		11/23/2021	JP MORGAN SECURITIES		35,431,772	34,212,936	31,572,125	32,226,870		262,926		262,926		32,489,796		2,941,976	2,941,976	975,069	03/25/2047
3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3.000% 03/25/47		12/01/2021	Paydown		15,787,064	15,787,064	14,568,500	14,870,622		916,442		916,442		15,787,064				419,455	03/25/2047
				MORGAN STANLEY & CO.																
3136AX-MR-3	FNR 2017-59 CW SCH 3.500% 08/25/47		12/08/2021	INC.		11,460,553	10,767,401	10,854,887	10,810,159		(10,331)		(10,331)		10,799,829		660,724	660,724	389,421	08/25/2047
3136AX-MR-3	FNR 2017-59 CW SCH 3.500% 08/25/47		12/01/2021	Paydown		5,682,599	5,682,599	5,728,770	5,705,164		(22,566)		(22,566)		5,682,599				126,983	08/25/2047
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		12/03/2021	JP MORGAN SECURITIES		9,284,714	8,957,216	7,931,296	8,101,150		169,146		169,146		8,270,296		1,014,418	1,014,418	273,942	03/25/2048
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		12/01/2021	Paydown		1,928,800	1,928,800	1,707,884	1,744,460		184,341		184,341		1,928,800				49,761	03/25/2048
	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47																			
3136B0-U6-1			12/01/2021	Paydown		100,845	100,845	92,856	94,327		6,518		6,518		100,845				2,770	12/25/2047
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.113% 06/25/48		12/25/2021	Paydown		16,506,878	16,506,878	16,439,819	16,446,956		59,922		59,922		16,506,878				557,159	06/25/2048
				GOLDMAN SACHS & COMPANY																
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		10/15/2021			6,869,633	6,416,470	6,317,497	6,341,451		3,940		3,940		6,345,391		524,243	524,243	227,428	10/25/2048
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		10/01/2021	Paydown		3,302,719	3,302,719	3,251,775	3,264,105		38,614		38,614		3,302,719				75,613	10/25/2048
				Redemption																
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		12/01/2021	100.0000		845,679	845,679	875,278	872,753		(27,074)		(27,074)		845,679				11,450	11/01/2049
31371L-JL-4	FNMA 255067 5.000% 01/01/24		12/01/2021	Paydown		5,031	5,031	4,972	4,994		38		38		5,031				128	01/01/2024
3137A0-C4-5	FHR 3699 MH PAC-11 4.500% 07/15/40		12/01/2021	Paydown		6,774,159	6,774,159	7,645,274	7,061,543		(287,384)		(287,384)		6,774,159				132,424	07/15/2040
3137A2-VU-2	FHR 3752 LV PAC-11 4.500% 11/15/40		12/01/2021	Paydown		1,202,015	1,202,015	1,269,720	1,245,217		(43,202)		(43,202)		1,202,015				50,970	11/15/2040
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		12/01/2021	Paydown		6,904,823	6,904,823	7,410,817	7,074,466		(169,643)		(169,643)		6,904,823				200,300	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		12/01/2021	Paydown		3,751,521	3,751,521	3,990,680	3,808,285		(56,764)		(56,764)		3,751,521				79,148	07/15/2041
				SUNTRUST CAPITAL																
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		12/08/2021	MARKETS		5,970,568	5,509,174	5,386,697	5,460,795		(309)		(309)		5,460,486		510,082	510,082	227,713	07/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		12/01/2021	Paydown		2,888,272	2,888,272	2,824,062	2,862,909		25,364		25,364		2,888,272				51,142	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		12/01/2021	Paydown		3,612,683	3,612,683	3,406,082	3,560,583		52,099		52,099		3,612,683				59,860	08/15/2041
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		09/01/2021	Paydown		1,479,845	1,479,845	1,441,230	1,457,234		22,611		22,611		1,479,845				26,987	09/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		12/01/2021	Paydown		5,582,379	5,582,379	6,081,305	5,768,610		(186,231)		(186,231)		5,582,379				115,741	09/15/2041
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		12/08/2021	SUNTRUST CAPITAL MARKETS		26,623,610	24,566,192	24,560,779	24,540,782		(306)		(306)		24,540,476		2,083,134	2,083,134	1,015,403	09/15/2041
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		12/01/2021	Paydown		11,202,346	11,202,346	11,199,878	11,190,759		11,587		11,587		11,202,346				221,452	09/15/2041
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		12/01/2021	Paydown		2,452,452	2,452,452	2,340,973	2,414,125		38,326		38,326		2,452,452				32,561	02/15/2042
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		12/01/2021	Paydown		1,441,093	1,441,093	1,492,956	1,483,879		(42,786)		(42,786)		1,441,093				50,029	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		12/01/2021	Paydown		9,983,655	9,983,655	10,788,746	10,272,696		(289,041)		(289,041)		9,983,655				213,424	02/15/2042
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		12/01/2021	Paydown		3,172,080	3,172,080	3,309,742	3,237,883		(65,804)		(65,804)		3,172,080				119,353	04/15/2042
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		12/01/2021	Paydown		10,458,802	10,458,802	10,877,547	10,666,501		(207,699)		(207,699)		10,458,802				340,653	04/15/2042
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		12/01/2021	Paydown		4,996,653	4,996,653	4,909,797	4,956,388		40,265		40,265		4,996,653				79,483	04/15/2042
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		12/01/2021	Paydown		1,931,895	1,931,895	2,032,503	1,976,197		(44,302)		(44,302)		1,931,895				75,942	05/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		12/01/2021	Paydown		6,460,066	6,460,066	6,118,450	6,205,222		254,843		254,843		6,460,066				63,924	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		12/01/2021	Paydown		12,142,738	12,142,738	12,400,800	12,250,411		(107,672)		(107,672)		12,142,738				223,182	07/15/2042
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		12/01/2021	Paydown		2,157,862	2,157,862	2,292,260	2,223,693		(65,831)		(65,831)		2,157,862				77,112	07/15/2042
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		12/01/2021	Paydown		1,201,605	1,201,605	1,286,245	1,250,401		(48,796)		(48,796)		1,201,605				48,064	05/15/2043
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		12/01/2021	Paydown		1,122,327	1,122,327	1,200,997	1,168,747		(46,420)		(46,420)		1,122,327				47,380	07/15/2041
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		12/01/2021	Paydown		1,240,322	1,240,322	1,174,503	1,203,879		36,443		36,443		1,240,322				31,340	07/15/2042
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		12/08/2021	SUNTRUST CAPITAL MARKETS		11,425,800	10,542,837	10,928,405	10,851,811		(73,170)		(73,170)		10,778,641		647,159	647,159	435,771	11/15/2040
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		12/01/2021	Paydown		2,164,582	2,164,582	2,243,744	2,228,018		(63,436)		(63,436)		2,164,582				65,702	11/15/2040
3137BG-TP-4	FHR 4450 DY SEQ 4.000% 03/15/45		12/08/2021	SUNTRUST CAPITAL MARKETS		8,322,440	7,679,299	8,154,456	7,880,900		(42,379)		(42,379)		7,838,521		483,920	483,920	317,411	03/15/2045
3137BG-TP-4	FHR 4450 DY SEQ 4.000% 03/15/45		12/01/2021	Paydown		1,394,701	1,394,701	1,480,998	1,431,315		(36,614)		(36,614)		1,394,701				46,383	03/15/2045
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		12/08/2021	MORGAN STANLEY & CO. INC.		13,791,868	12,957,715	12,913,057	12,918,869		4,855		4,855		12,923,723		868,145	868,145	468,638	08/15/2045
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		12/01/2021	Paydown		682,868	682,868	680,514	680,820		2,047		2,047		682,868				22,949	08/15/2045
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		12/01/2021	Paydown		521,225	521,225	520,166	520,248		977		977		521,225				14,795	09/15/2041
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		11/22/2021	GOLDMAN SACHS & COMPANY		70,789,154	67,639,681	65,072,395	65,632,648		426,451		426,451		66,059,100		4,730,054	4,730,054	2,001,007	12/15/2046
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		12/01/2021	Paydown		378,384	378,384	337,694	345,758		32,625		32,625		378,384				11,352	03/15/2046
3137BV-K7-0	FHR 4660 LA SEQ 3.000% 02/15/47		12/06/2021	JP MORGAN SECURITIES		86,190,680	81,794,239	78,428,387	79,343,444		416,626		416,626		79,760,070		6,430,610	6,430,610	2,508,357	02/15/2047
3137BV-K7-0	FHR 4660 LA SEQ 3.000% 02/15/47		12/01/2021	Paydown		13,666,916	13,666,916	13,104,519	13,257,415		409,501		409,501		13,666,916				334,539	02/15/2047
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		12/03/2021	JP MORGAN SECURITIES		27,660,363	26,684,703	24,242,951	24,602,817		540,715		540,715		25,143,531		2,516,831	2,516,831	816,107	03/15/2047
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		12/01/2021	Paydown		215,054	215,054	195,376	198,276		16,778		16,778		215,054				6,452	03/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 6.140% 09/15/38		12/15/2021	Paydown				1,600,933	1,288,269		(19,266)		(19,266)		1,269,003		(1,269,003)	(1,269,003)	341,730	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 6.140% 03/15/37		12/15/2021	Paydown				1,418,920	1,148,128		(17,813)		(17,813)		1,130,314		(1,130,314)	(1,130,314)	315,342	03/15/2037
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		12/01/2021	Paydown		2,413,845	2,413,845	2,544,754	2,511,290		(97,445)		(97,445)		2,413,845				105,544	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 6.140% 10/15/34		12/15/2021	Paydown				1,335,778	1,139,758		(1,139,758)		(1,139,758)						314,546	10/15/2034
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		12/01/2021	Paydown		661,681	661,681	663,558	662,916		(1,235)		(1,235)		661,681				26,467	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		12/01/2021	Paydown		6,533,240	6,533,240	6,887,464	6,772,692		(239,452)		(239,452)		6,533,240				203,052	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		12/01/2021	Paydown		1,635,873	1,635,873	1,691,083	1,669,653		(33,781)		(33,781)		1,635,873				46,282	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 6.140% 05/15/35		12/15/2021	Paydown				1,529,131	1,286,326		(21,433)		(21,433)		1,264,893		(1,264,893)	(1,264,893)	374,993	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 5.643% 07/15/37		12/15/2021	Paydown				1,769,054	1,480,395		(23,533)		(23,533)		1,456,862		(1,456,862)	(1,456,862)	465,025	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT 9.664% 10/15/48		12/15/2021	Paydown		8,858,840	8,858,840	9,289,324	9,210,148		(351,307)		(351,307)		8,858,840				417,149	10/15/2048
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		12/01/2021	Paydown		6,428,454	6,428,454	6,874,428	6,844,225		(415,771)		(415,771)		6,428,454				142,051	02/01/2045
3138ER-2H-2	FNMA AL9775 3.500% 01/01/47		12/06/2021	MORGAN STANLEY & CO. INC.		38,854,222	36,070,064	37,174,710	37,092,766		5,850		5,850		37,098,616		1,755,607	1,755,607	1,304,534	01/01/2047
3138ER-2H-2	FNMA AL9775 3.500% 01/01/47		12/01/2021	Paydown		10,055,458	10,055,458	10,363,407	10,340,563		(285,104)		(285,104)		10,055,458				178,661	01/01/2047
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		12/01/2021	Paydown		12,205,475	12,205,475	13,052,230	13,000,193		(794,718)		(794,718)		12,205,475				288,172	12/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ER-YV-6	FNMA AL9723 3.500% 02/01/47		12/06/2021	MORGAN STANLEY & CO. INC.		88,762,712	82,402,285	84,642,597	84,486,417		9,317		9,317		84,495,735		4,266,977	4,266,977	2,980,216	02/01/2047
3138ER-YV-6	FNMA AL9723 3.500% 02/01/47		12/01/2021	Paydown		28,530,641	28,530,641	29,306,318	29,252,242		(721,602)		(721,602)		28,530,641				482,307	02/01/2047
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		12/01/2021	Paydown		12,981	12,981	13,623	13,412		(432)		(432)		12,981				165	09/01/2027
3138WG-5D-4	FNMA AR8943 2.500% 03/01/23		07/12/2021	NOMURA SECURITIES INTL INC.		1,885	1,804	1,883	1,834		(6)		(6)		1,828		58	58	29	03/01/2023
3138WG-5D-4	FNMA AR8943 2.500% 03/01/23		07/01/2021	Paydown		918	918	958	934		(16)		(16)		918				7	03/01/2023
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		12/01/2021	Paydown		751,503	751,503	803,638	800,383		(48,880)		(48,880)		751,503				15,542	02/01/2045
3138WH-YT-3	FNMA AS7921 3.500% 09/01/46		12/06/2021	MORGAN STANLEY & CO. INC.		68,759,105	63,832,067	65,318,157	65,209,166		10,088		10,088		65,219,254		3,539,851	3,539,851	2,308,593	09/01/2046
3138WH-YT-3	FNMA AS7921 3.500% 09/01/46		12/01/2021	Paydown		24,953,740	24,953,740	25,534,694	25,492,086		(538,347)		(538,347)		24,953,740				444,280	09/01/2046
3138WJ-LS-5	FNMA AS8436 3.500% 12/01/46		12/06/2021	MORGAN STANLEY & CO. INC.		33,021,745	30,655,522	31,412,090	31,357,777		5,587		5,587		31,363,364		1,658,381	1,658,381	1,108,708	12/01/2046
3138WJ-LS-5	FNMA AS8436 3.500% 12/01/46		12/01/2021	Paydown		11,132,655	11,132,655	11,407,405	11,387,681		(255,026)		(255,026)		11,132,655				188,323	12/01/2046
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		12/01/2021	Paydown		110,018	110,018	102,626	107,832		2,186		2,186		110,018				3,580	09/25/2031
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		12/01/2021	Paydown		135,931	135,931	125,482	133,294		2,638		2,638		135,931				4,627	09/25/2031
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		12/01/2021	Paydown		64,409	64,409	61,943	63,653		756		756		64,409				2,199	08/25/2031
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		12/01/2021	Paydown		127,451	127,451	125,294	126,055		1,396		1,396		127,451				4,173	12/25/2031
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		12/01/2021	Paydown		53,074	53,074	52,726	52,747		327		327		53,074				1,699	11/25/2031
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		12/01/2021	Paydown		57,293	57,293	56,687	56,736		557		557		57,293				1,919	10/25/2031
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		12/01/2021	Paydown		151,953	151,953	139,014	148,781		3,172		3,172		151,953				5,577	10/25/2031
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		12/01/2021	Paydown		13,859	13,859	14,054	13,853		6		6		13,859				491	10/25/2031
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		12/01/2021	Paydown		95,527	95,527	92,019	94,410		1,116		1,116		95,527				3,268	11/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		12/01/2021	Paydown		979,229	979,229	972,190	973,395		5,833		5,833		979,229				37,377	11/25/2031
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		12/01/2021	Paydown		178,000	178,000	176,565	176,905		1,095		1,095		178,000				5,624	12/25/2031
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		12/01/2021	Paydown		172,305	172,305	160,459	169,278		3,027		3,027		172,305				5,921	01/25/2032
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		12/01/2021	Paydown		295,880	295,880	270,545	289,809		6,071		6,071		295,880				9,778	12/25/2031
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		12/01/2021	Paydown		75,189	75,189	66,636	72,643		2,546		2,546		75,189				2,257	11/25/2031
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		12/01/2021	Paydown		742,071	742,071	655,805	723,103		18,967		18,967		742,071				24,524	12/25/2031
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		12/01/2021	Paydown		276,140	276,140	272,453	272,781		3,359		3,359		276,140				7,597	11/25/2031
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		12/01/2021	Paydown		206,555	206,555	184,092	201,717		4,838		4,838		206,555				5,923	11/25/2031
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		12/01/2021	Paydown		169,053	169,053	161,974	166,918		2,136		2,136		169,053				5,604	11/25/2031
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		12/01/2021	Paydown		1,121,940	1,121,940	1,021,199	1,098,693		23,246		23,246		1,121,940				33,427	12/25/2031
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		12/01/2021	Paydown		108,399	108,399	107,214	107,630		770		770		108,399				3,229	12/25/2031
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		12/01/2021	Paydown		273,432	273,432	244,166	267,199		6,233		6,233		273,432				8,457	12/25/2031
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		12/01/2021	Paydown		201,183	201,183	185,843	197,131		4,053		4,053		201,183				4,275	12/25/2031
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		12/01/2021	Paydown		1,085,157	1,085,157	985,119	1,062,624		22,533		22,533		1,085,157				33,631	12/25/2031
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		12/01/2021	Paydown		830,197	830,197	823,833	824,222		5,975		5,975		830,197				22,193	12/25/2031
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		12/01/2021	Paydown		165,338	165,338	163,395	163,619		1,719		1,719		165,338				5,681	12/25/2031
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		12/01/2021	Paydown		179,674	179,674	155,531	173,330		6,345		6,345		179,674				6,086	05/25/2032
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		12/01/2021	Paydown		287,154	287,154	287,872	287,154						287,154				10,942	05/25/2032
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		12/01/2021	Paydown		192,200	192,200	192,861	192,200						192,200				7,166	06/25/2032
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		12/01/2021	Paydown		448,343	448,343	444,499	444,718		3,626		3,626		448,343				13,249	11/25/2032
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		12/01/2021	Paydown		217,106	217,106	204,215	212,251		4,855		4,855		217,106				6,752	09/25/2032
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		12/01/2021	Paydown		342,032	342,032	341,231	341,137		895		895		342,032				11,044	09/25/2032
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		12/01/2021	Paydown		176,167	176,167	163,505	171,567		4,600		4,600		176,167				4,777	10/25/2032
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		12/01/2021	Paydown		324,551	324,551	324,551	324,551						324,551				9,620	09/25/2032
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		12/01/2021	Paydown		344,451	344,451	312,159	336,073		8,379		8,379		344,451				12,901	09/25/2032
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		12/01/2021	Paydown		342,769	342,769	320,703	335,529		7,240		7,240		342,769				10,917	09/25/2032
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		12/01/2021	Paydown		165,674	165,674	167,305	165,661		14		14		165,674				5,678	10/25/2032
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		12/01/2021	Paydown		1,743,526	1,743,526	1,725,593	1,726,836		16,690		16,690		1,743,526				50,416	12/25/2032
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		12/01/2021	Paydown		496,486	496,486	486,601	487,459		9,027		9,027		496,486				13,396	11/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		12/01/2021	Paydown		401,000	401,000	391,852	397,046		3,954		3,954		401,000				10,571	11/25/2031
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		12/01/2021	Paydown		724,689	724,689	713,177	714,115		10,575		10,575		724,689				17,223	12/25/2032
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		12/01/2021	Paydown		248,631	248,631	244,732	245,093		3,537		3,537		248,631				7,179	12/25/2032
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		12/01/2021	Paydown		295,791	295,791	290,070	290,582		5,208		5,208		295,791				9,271	12/25/2032
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		12/01/2021	Paydown		591,947	591,947	582,362	583,255		8,691		8,691		591,947				16,854	12/25/2032
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		12/01/2021	Paydown		1,822,177	1,822,177	1,849,510	1,822,177						1,822,177				43,700	12/25/2032
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		12/01/2021	Paydown		273,923	273,923	269,502	269,866		4,057		4,057		273,923				6,737	12/25/2032
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		12/01/2021	Paydown		1,829,227	1,829,227	1,806,348	1,807,925		21,302		21,302		1,829,227				52,899	01/25/2033
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		12/01/2021	Paydown		1,315,095	1,315,095	1,302,640	1,303,533		11,562		11,562		1,315,095				36,261	01/25/2033
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		12/01/2021	Paydown		1,649,112	1,649,112	1,633,702	1,634,701		14,411		14,411		1,649,112				47,220	01/25/2033
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		12/01/2021	Paydown		384,640	384,640	382,357	382,475		2,166		2,166		384,640				11,432	01/25/2033
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		12/01/2021	Paydown		1,288,682	1,288,682	1,269,303	1,270,875		17,807		17,807		1,288,682				33,920	01/25/2033
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		12/01/2021	Paydown		197,775	197,775	194,747	194,968		2,806		2,806		197,775				6,349	02/25/2033
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		12/01/2021	Paydown		2,514,788	2,514,788	2,476,941	2,480,039		34,749		34,749		2,514,788				73,200	02/25/2033
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		12/01/2021	Paydown		542,382	542,382	534,971	535,531		6,851		6,851		542,382				16,215	02/25/2033
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		12/01/2021	Paydown		1,505,260	1,505,260	1,489,906	1,491,639		13,621		13,621		1,505,260				43,368	02/25/2033
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		12/01/2021	Paydown		472,935	472,935	467,804	468,121		4,814		4,814		472,935				12,524	02/25/2033
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		12/01/2021	Paydown		777,384	777,384	770,318	770,751		6,632		6,632		777,384				23,524	02/25/2033
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		12/01/2021	Paydown		448,226	448,226	438,416	439,278		8,948		8,948		448,226				13,757	03/25/2033
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		12/01/2021	Paydown		168,706	168,706	155,948	165,299		3,407		3,407		168,706				4,352	05/15/2032
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		12/01/2021	Paydown		213,756	213,756	200,997	210,515		3,241		3,241		213,756				6,170	05/15/2032
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		12/01/2021	Paydown		939,777	939,777	881,922	921,587		18,190		18,190		939,777				31,121	05/15/2032
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		12/01/2021	Paydown		475,328	475,328	472,966	472,992		2,337		2,337		475,328				12,821	05/15/2032
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		12/01/2021	Paydown		219,581	219,581	206,681	216,268		3,313		3,313		219,581				5,705	05/15/2032
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		12/01/2021	Paydown		283,084	283,084	285,517	283,153		(69)		(69)		283,084				7,247	05/15/2032
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		12/01/2021	Paydown		703,098	703,098	656,078	691,343		11,755		11,755		703,098				24,636	05/15/2032
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		555,571	488,414	481,393	485,503		71		71		485,574		69,996	69,996	31,014	06/15/2032
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		12/01/2021	Paydown		178,097	178,097	175,537	177,035		1,061		1,061		178,097				5,664	06/15/2032
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		207,022	207,022	193,889	203,420		3,602		3,602		207,022				7,616	06/15/2032
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		247,445	247,445	231,192	243,062		4,383		4,383		247,445				8,165	06/15/2032
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		12/01/2021	Paydown		56,306	56,306	56,658	56,289		17		17		56,306				1,832	06/15/2032
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		137,039	137,039	127,489	134,463		2,576		2,576		137,039				3,899	06/15/2032
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		181,052	181,052	168,718	176,857		4,195		4,195		181,052				6,376	06/15/2032
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,372,381	1,206,489	1,094,135	1,174,412		1,110		1,110		1,175,522		196,859	196,859	76,612	06/15/2032
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		12/01/2021	Paydown		480,476	480,476	435,731	467,701		12,775		12,775		480,476				16,936	06/15/2032
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		482,538	482,538	451,625	475,352		7,186		7,186		482,538				11,611	06/15/2032
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		12/01/2021	Paydown		566,765	566,765	570,705	566,765						566,765				18,648	06/15/2032
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		12/01/2021	Paydown		86,347	86,347	81,032	84,826		1,522		1,522		86,347				2,705	06/15/2032
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		699,646	615,073	609,090	609,824		87		87		609,911		89,735	89,735	39,057	07/15/2032
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		12/01/2021	Paydown		223,748	223,748	221,572	221,839		1,910		1,910		223,748				7,927	07/15/2032
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		12/01/2021	Paydown		458,628	458,628	438,061	451,635		6,993		6,993		458,628				16,223	07/15/2032
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		183,598	161,405	161,102	161,089		(4)		(4)		161,085		22,513	22,513	10,249	07/15/2032
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		12/01/2021	Paydown		16,777	16,777	16,746	16,744		33		33		16,777				564	07/15/2032
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		12/01/2021	Paydown		417,794	417,794	396,513	411,437		6,357		6,357		417,794				14,326	07/15/2032
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		12/01/2021	Paydown		815,066	815,066	778,388	802,963		12,102		12,102		815,066				32,005	07/15/2032
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		839,417	737,949	741,870	738,197		(51)		(51)		738,146		101,272	101,272	46,860	07/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		12/01/2021	Paydown		264,173	264,173	265,577	264,262		(89)		(89)		264,173				8,026	07/15/2032
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		658,979	579,322	575,863	576,099		69		69		576,169		82,811	82,811	36,787	08/15/2032
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		12/01/2021	Paydown		230,272	230,272	228,897	228,991		1,281		1,281		230,272				7,928	08/15/2032
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		2,118,334	1,862,271	1,685,356	1,813,620		1,822		1,822		1,815,443		302,891	302,891	118,254	08/15/2032
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		12/01/2021	Paydown		579,545	579,545	524,488	564,405		15,140		15,140		579,545				19,740	08/15/2032
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,346,577	1,183,804	1,037,678	1,149,569		1,151		1,151		1,150,720		195,857	195,857	75,172	08/15/2032
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		12/01/2021	Paydown		268,073	268,073	234,983	260,321		7,753		7,753		268,073				7,447	08/15/2032
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,164,220	1,023,490	948,007	1,001,838		847		847		1,002,685		161,535	161,535	64,992	08/15/2032
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		12/01/2021	Paydown		253,100	253,100	234,434	247,746		5,354		5,354		253,100				8,339	08/15/2032
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		508,522	447,052	442,093	444,574		92		92		444,666		63,856	63,856	28,388	08/15/2032
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		12/01/2021	Paydown		177,991	177,991	176,017	177,005		987		987		177,991				6,439	08/15/2032
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		2,729,389	2,399,463	2,030,545	2,325,370		2,619		2,619		2,327,989		401,399	401,399	152,366	08/15/2032
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		12/01/2021	Paydown		531,934	531,934	450,149	515,509		16,425		16,425		531,934				15,748	08/15/2032
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		805,752	708,353	706,859	706,833		(5)		(5)		706,828		98,924	98,924	44,980	08/15/2032
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		12/01/2021	Paydown		189,784	189,784	189,384	189,377		407		407		189,784				5,988	08/15/2032
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,406,523	1,236,504	1,228,193	1,228,852		204		204		1,229,056		177,467	177,467	78,518	08/15/2032
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		12/01/2021	Paydown		347,127	347,127	344,794	344,979		2,148		2,148		347,127				11,593	08/15/2032
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		2,238,380	1,967,806	1,834,979	1,925,466		1,493		1,493		1,926,959		311,421	311,421	124,956	08/15/2032
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		12/01/2021	Paydown		552,568	552,568	515,269	540,678		11,889		11,889		552,568				17,786	08/15/2032
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		2,605,812	2,290,824	2,272,727	2,274,202		441		441		2,274,643		331,170	331,170	145,467	08/15/2032
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		12/01/2021	Paydown		573,595	573,595	569,063	569,433		4,162		4,162		573,595				18,480	08/15/2032
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		12/01/2021	Paydown		365,014	365,014	332,619	353,934		11,080		11,080		365,014				9,465	09/15/2032
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		12/01/2021	Paydown		898,400	898,400	822,036	881,434		16,966		16,966		898,400				27,341	09/15/2032
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,551,197	1,363,690	1,378,925	1,365,534		(203)		(203)		1,365,331		185,866	185,866	86,594	09/15/2032
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		12/01/2021	Paydown		444,257	444,257	449,220	444,857		(601)		(601)		444,257				18,375	09/15/2032
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		224,934	197,744	196,817	196,968		3		3		196,971		27,963	27,963	12,557	09/15/2032
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		12/01/2021	Paydown		50,708	50,708	50,470	50,509		199		199		50,708				1,359	09/15/2032
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		2,569,873	2,259,229	2,301,589	2,267,954		(589)		(589)		2,267,365		302,508	302,508	143,461	09/15/2032
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		12/01/2021	Paydown		595,640	595,640	606,808	597,941		(2,300)		(2,300)		595,640				19,866	09/15/2032
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		354,260	311,437	311,729	311,437						311,437		42,823	42,823	19,776	09/15/2032
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		12/01/2021	Paydown		77,620	77,620	77,693	77,620						77,620				2,448	09/15/2032
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		12/01/2021	Paydown		930,580	930,580	857,297	907,965		22,615		22,615		930,580				21,494	10/15/2032
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		12/01/2021	Paydown		1,013,734	1,013,734	910,459	990,225		23,509		23,509		1,013,734				34,953	10/15/2032
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		12/01/2021	Paydown		498,861	498,861	458,172	478,267		20,593		20,593		498,861				12,280	10/15/2032
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		4,355,519	3,829,028	3,785,652	3,810,694		415		415		3,811,109		544,410	544,410	243,143	10/15/2032
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		12/01/2021	Paydown		1,299,256	1,299,256	1,284,538	1,293,035		6,221		6,221		1,299,256				37,805	10/15/2032
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		12/01/2021	Paydown		171,001	171,001	169,505	169,896		1,105		1,105		171,001				5,110	10/15/2032
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		12/01/2021	Paydown		56,558	56,558	55,778	55,843		715		715		56,558				1,416	10/15/2032
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		12/01/2021	Paydown		560,352	560,352	547,785	549,050		11,303		11,303		560,352				17,697	10/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		12/01/2021	Paydown		588,824	588,824	583,951	584,344		4,479		4,479		588,824				17,215	10/15/2032
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		12/01/2021	Paydown		1,177,647	1,177,647	1,060,986	1,152,941		24,706		24,706		1,177,647				34,430	10/15/2032
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		12/01/2021	Paydown		599,641	599,641	595,820	596,110		3,531		3,531		599,641				16,604	10/15/2032
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		3,521,274	3,095,626	3,065,637	3,080,225		250		250		3,080,474		440,800	440,800	196,572	10/15/2032
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		12/01/2021	Paydown		824,227	824,227	816,242	820,126		4,101		4,101		824,227				25,833	10/15/2032
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		12/01/2021	Paydown		275,811	275,811	256,935	270,068		5,743		5,743		275,811				7,153	10/15/2032
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		1,222,511	1,074,735	1,064,324	1,069,271		113		113		1,069,384		153,127	153,127	68,246	10/15/2032
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		12/01/2021	Paydown		394,089	394,089	390,271	392,085		2,004		2,004		394,089				13,958	10/15/2032
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		3,874,204	3,405,893	3,399,507	3,399,263		(55)		(55)		3,399,209		474,995	474,995	216,274	02/15/2032
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		12/01/2021	Paydown		932,605	932,605	930,856	930,790		1,815		1,815		932,605				26,388	02/15/2032
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		12/01/2021	Paydown		192,378	192,378	189,976	190,208		2,170		2,170		192,378				5,788	10/15/2032
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		12/01/2021	Paydown		418,534	418,534	385,640	409,142		9,391		9,391		418,534				12,037	10/15/2032
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		12/01/2021	Paydown		167,273	167,273	165,688	165,808		1,466		1,466		167,273				5,015	11/15/2032
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		12/01/2021	Paydown		369,072	369,072	360,769	361,627		7,445		7,445		369,072				12,824	11/15/2032
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		12/01/2021	Paydown		794,830	794,830	779,650	781,216		13,613		13,613		794,830				23,638	11/15/2032
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		12/01/2021	Paydown		932,566	932,566	767,910	879,325		53,241		53,241		932,566				31,385	04/25/2033
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		12/01/2021	Paydown		733,343	733,343	759,353	737,242		(3,899)		(3,899)		733,343				20,665	04/25/2033
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		12/01/2021	Paydown		1,073,969	1,073,969	1,070,948	1,070,874		3,095		3,095		1,073,969				30,267	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		12/01/2021	Paydown		1,095,214	1,095,214	1,085,623	1,086,701		8,512		8,512		1,095,214				28,416	04/25/2033
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		12/01/2021	Paydown		396,675	396,675	380,084	381,615		15,060		15,060		396,675				10,249	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		12/01/2021	Paydown		365,403	365,403	365,060	364,906		496		496		365,403				8,551	04/25/2033
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		12/01/2021	Paydown		1,848,794	1,848,794	1,853,415	1,848,794						1,848,794				55,728	06/25/2033
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		12/01/2021	Paydown		599,098	599,098	584,145	585,487		13,612		13,612		599,098				15,931	06/25/2033
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		12/01/2021	Paydown		1,656,346	1,656,346	1,614,928	1,618,338		38,008		38,008		1,656,346				42,524	06/25/2033
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		12/01/2021	Paydown		530,509	530,509	530,509	530,509						530,509				16,546	05/25/2033
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		12/01/2021	Paydown		2,378,017	2,378,017	2,375,044	2,374,061		3,956		3,956		2,378,017				76,738	05/25/2033
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		12/01/2021	Paydown		259,285	259,285	266,091	261,287		(2,002)		(2,002)		259,285				7,570	05/25/2033
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		12/01/2021	Paydown		704,378	704,378	699,536	700,310		4,068		4,068		704,378				22,733	05/25/2033
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		12/01/2021	Paydown		1,974,702	1,974,702	1,785,254	1,944,554		30,148		30,148		1,974,702				55,595	06/25/2033
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		12/01/2021	Paydown		2,330,490	2,330,490	1,941,590	2,268,677		61,813		61,813		2,330,490				70,303	06/25/2033
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		12/01/2021	Paydown		442,534	442,534	421,788	423,971		18,563		18,563		442,534				13,413	06/25/2033
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		12/01/2021	Paydown		622,693	622,693	604,850	606,560		16,134		16,134		622,693				18,353	06/25/2033
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		12/01/2021	Paydown		362,218	362,218	357,279	357,660		4,557		4,557		362,218				9,684	06/25/2033
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		12/01/2021	Paydown		3,210,641	3,210,641	3,247,764	3,211,041		(400)		(400)		3,210,641				86,586	06/25/2033
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		12/01/2021	Paydown		1,224,203	1,224,203	1,259,781	1,227,974		(3,771)		(3,771)		1,224,203				37,357	06/25/2033
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		12/01/2021	Paydown		1,924,644	1,924,644	1,945,594	1,927,367		(2,723)		(2,723)		1,924,644				51,965	07/25/2033
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		12/01/2021	Paydown		1,221,030	1,221,030	1,210,919	1,211,630		9,400		9,400		1,221,030				29,904	08/25/2033
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		12/01/2021	Paydown		1,166,474	1,166,474	1,194,360	1,174,518		(8,044)		(8,044)		1,166,474				30,472	07/25/2033
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		12/01/2021	Paydown		3,537,804	3,537,804	3,559,916	3,537,804						3,537,804				101,680	07/25/2033
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		12/01/2021	Paydown		5,032,258	5,032,258	4,714,002	4,965,947		66,311		66,311		5,032,258				122,764	07/25/2033
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		12/01/2021	Paydown		2,189,065	2,189,065	1,935,954	2,143,345		45,719		45,719		2,189,065				58,886	08/25/2033
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		12/01/2021	Paydown		2,262,016	2,262,016	2,308,670	2,274,641		(12,625)		(12,625)		2,262,016				64,456	07/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		12/01/2021	Paydown		2,135,380	2,135,380	2,135,220	2,134,117		1,263		1,263		2,135,380				51,886	06/25/2043
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		12/01/2021	Paydown		1,733,446	1,733,446	1,718,494	1,719,998		13,448		13,448		1,733,446				44,535	08/25/2033
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		12/01/2021	Paydown		1,622,582	1,622,582	1,473,508	1,597,583		24,999		24,999		1,622,582				48,134	08/25/2033
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		12/01/2021	Paydown		471,460	471,460	440,716	443,911		27,549		27,549		471,460				10,086	08/25/2033
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		12/01/2021	Paydown		1,295,958	1,295,958	1,235,358	1,240,473		55,484		55,484		1,295,958				33,086	09/25/2033
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		12/01/2021	Paydown		1,538,696	1,538,696	1,497,911	1,501,308		37,388		37,388		1,538,696				42,755	09/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		12/01/2021	Paydown		1,471,288	1,471,288	1,199,100	1,389,011		82,278		82,278		1,471,288				47,494	09/25/2033
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		12/01/2021	Paydown		1,182,312	1,182,312	1,113,959	1,162,123		20,189		20,189		1,182,312				34,113	09/25/2033
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		12/01/2021	Paydown		1,344,387	1,344,387	1,309,860	1,312,538		31,849		31,849		1,344,387				36,056	10/25/2033
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		12/01/2021	Paydown		495,952	495,952	492,369	492,655		3,297		3,297		495,952				14,245	11/15/2032
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		12/01/2021	Paydown		235,602	235,602	233,172	234,164		1,438		1,438		235,602				6,896	11/15/2032
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		12/01/2021	Paydown		578,035	578,035	570,485	571,149		6,886		6,886		578,035				14,820	11/15/2032
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		12/01/2021	Paydown		240,757	240,757	226,237	235,463		5,294		5,294		240,757				5,804	11/15/2032
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		12/01/2021	Paydown		514,033	514,033	486,243	505,156		8,877		8,877		514,033				15,264	11/15/2032
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		12/01/2021	Paydown		158,253	158,253	154,943	155,228		3,026		3,026		158,253				4,888	12/15/2032
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		12/01/2021	Paydown		230,301	230,301	227,373	227,646		2,656		2,656		230,301				8,139	12/15/2032
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		12/01/2021	Paydown		1,255,616	1,255,616	1,239,323	1,240,849		14,767		14,767		1,255,616				38,553	12/15/2032
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		12/01/2021	Paydown		227,847	227,847	226,250	226,362		1,485		1,485		227,847				7,970	12/15/2032
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		12/01/2021	Paydown		2,226,905	2,226,905	2,136,437	2,200,311		26,594		26,594		2,226,905				57,212	12/15/2032
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		12/01/2021	Paydown		748,476	748,476	739,172	739,975		8,501		8,501		748,476				22,922	12/15/2032
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		12/01/2021	Paydown		712,160	712,160	695,781	697,341		14,819		14,819		712,160				19,098	12/15/2032
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		12/01/2021	Paydown		624,467	624,467	598,512	615,984		8,483		8,483		624,467				17,686	12/15/2032
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		12/01/2021	Paydown		814,182	814,182	845,095	819,125		(4,943)		(4,943)		814,182				24,056	12/15/2032
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		12/01/2021	Paydown		775,240	775,240	768,511	769,098		6,142		6,142		775,240				15,269	12/15/2032
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		12/01/2021	Paydown		430,523	430,523	437,284	432,533		(2,010)		(2,010)		430,523				14,196	12/15/2032
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		12/01/2021	Paydown		540,764	540,764	532,159	532,929		7,835		7,835		540,764				15,762	12/15/2032
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		12/01/2021	Paydown		1,376,965	1,376,965	1,373,856	1,373,588		3,377		3,377		1,376,965				41,081	12/15/2032
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		12/01/2021	Paydown		308,766	308,766	306,836	307,445		1,321		1,321		308,766				8,997	12/15/2032
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		12/09/2021	GOLDMAN SACHS & COMPANY		497,628	437,475	428,481	429,332		270		270		429,602		68,025	68,025	27,780	12/15/2032
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		12/01/2021	Paydown		135,277	135,277	132,496	132,759		2,518		2,518		135,277				3,983	12/15/2032
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		12/01/2021	Paydown		472,025	472,025	481,613	474,601		(2,576)		(2,576)		472,025				15,219	01/15/2033
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		12/01/2021	Paydown		533,586	533,586	526,150	526,823		6,762		6,762		533,586				15,856	01/15/2033
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		12/01/2021	Paydown		950,110	950,110	934,511	935,958		14,152		14,152		950,110				28,233	01/15/2033
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		12/01/2021	Paydown		388,674	388,674	383,735	384,198		4,475		4,475		388,674				11,268	01/15/2033
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		12/01/2021	Paydown		1,372,201	1,372,201	1,375,632	1,372,201						1,372,201				37,527	01/15/2033
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		12/01/2021	Paydown		346,281	346,281	319,390	336,816		9,464		9,464		346,281				10,090	01/15/2033
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		12/01/2021	Paydown		5,237,774	5,237,774	5,133,837	5,204,661		33,113		33,113		5,237,774				154,332	01/15/2033
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		12/01/2021	Paydown		1,294,098	1,294,098	1,311,386	1,299,195		(5,097)		(5,097)		1,294,098				38,745	01/15/2033
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		12/01/2021	Paydown		916,892	916,892	928,210	919,544		(2,653)		(2,653)		916,892				24,617	01/15/2033
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		12/01/2021	Paydown		586,744	586,744	534,212	570,822		15,922		15,922		586,744				12,629	01/15/2033
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		12/01/2021	Paydown		641,687	641,687	645,597	642,389		(703)		(703)		641,687				16,731	02/15/2033
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		12/01/2021	Paydown		401,107	401,107	406,121	402,377		(1,269)		(1,269)		401,107				8,974	02/15/2033
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		12/01/2021	Paydown		555,701	555,701	566,815	559,012		(3,311)		(3,311)		555,701				16,635	02/15/2033
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		12/01/2021	Paydown		144,255	144,255	138,620	142,199		2,057		2,057		144,255				4,861	02/15/2033
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		12/01/2021	Paydown		825,229	825,229	840,541	830,483		(5,254)		(5,254)		825,229				28,535	02/15/2033
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		12/01/2021	Paydown		334,958	334,958	331,029	331,366		3,592		3,592		334,958				10,599	02/15/2033
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		12/01/2021	Paydown		1,541,061	1,541,061	1,529,317	1,530,243		10,818		10,818		1,541,061				47,167	02/15/2033
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		12/01/2021	Paydown		72,562	72,562	71,885	71,947		616		616		72,562				2,040	02/15/2033
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		12/01/2021	Paydown		3,127,250	3,127,250	3,177,702	3,136,282		(9,032)		(9,032)		3,127,250				75,881	02/15/2033
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		12/01/2021	Paydown		483,403	483,403	493,373	487,055		(3,653)		(3,653)		483,403				15,265	02/15/2033
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		12/01/2021	Paydown		270,803	270,803	267,977	268,198		2,605		2,605		270,803				7,582	02/15/2033
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		12/01/2021	Paydown		313,425	313,425	309,951	310,252		3,173		3,173		313,425				9,280	02/15/2033
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		12/01/2021	Paydown		1,249,275	1,249,275	1,274,455	1,253,461		(4,186)		(4,186)		1,249,275				35,903	02/15/2033
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		12/01/2021	Paydown		572,358	572,358	565,259	565,823		6,535		6,535		572,358				16,990	02/15/2033
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		12/01/2021	Paydown		217,959	217,959	218,538	217,959						217,959				6,976	02/15/2033
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		12/01/2021	Paydown		481,148	481,148	442,356	468,749		12,400		12,400		481,148				14,283	02/15/2033
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		12/01/2021	Paydown		1,410,340	1,410,340	1,400,430	1,401,477		8,863		8,863		1,410,340				38,543	03/15/2033
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		12/01/2021	Paydown		836,509	836,509	851,802	840,711		(4,202)		(4,202)		836,509				28,059	03/15/2033
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		12/01/2021	Paydown		581,150	581,150	536,838	561,492		19,659		19,659		581,150				14,394	03/15/2033
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		12/01/2021	Paydown		1,662,771	1,662,771	1,665,888	1,662,771						1,662,771				44,154	03/15/2033
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		12/01/2021	Paydown		1,353,535	1,353,535	1,341,268	1,348,694		4,841		4,841		1,353,535				37,497	03/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33																			
31393M-J8-5			12/01/2021	Paydown		792,536	792,536	782,012	782,933		9,604		9,604		792,536				24,081	03/15/2033
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		12/01/2021	Paydown		145,201	145,201	134,742	141,834		3,367		3,367		145,201				5,821	03/15/2033
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		12/01/2021	Paydown		1,233,272	1,233,272	1,241,895	1,234,346		(1,074)		(1,074)		1,233,272				34,025	03/15/2033
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		12/01/2021	Paydown		611,105	611,105	610,914	610,764		341		341		611,105				17,795	03/15/2033
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		12/01/2021	Paydown		1,611,577	1,611,577	1,631,722	1,616,489		(4,911)		(4,911)		1,611,577				46,767	03/15/2033
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		12/01/2021	Paydown		997,664	997,664	849,417	953,692		43,972		43,972		997,664				30,890	03/15/2033
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		12/01/2021	Paydown		420,428	420,428	408,669	409,749		10,679		10,679		420,428				10,096	03/15/2033
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		12/01/2021	Paydown		1,912,075	1,912,075	1,898,074	1,899,142		12,933		12,933		1,912,075				54,617	03/15/2033
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		12/01/2021	Paydown		664,207	664,207	669,845	665,842		(1,635)		(1,635)		664,207				17,651	03/15/2033
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		12/01/2021	Paydown		168,522	168,522	146,298	162,120		6,402		6,402		168,522				5,037	04/15/2033
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		12/01/2021	Paydown		762,194	762,194	762,909	762,194						762,194				22,695	04/15/2033
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		12/01/2021	Paydown		2,137,366	2,137,366	2,140,038	2,137,366						2,137,366				59,595	04/15/2033
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		12/01/2021	Paydown		1,101,841	1,101,841	1,093,579	1,094,153		7,688		7,688		1,101,841				30,366	04/15/2033
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		12/01/2021	Paydown		1,844,760	1,844,760	1,902,076	1,865,271		(20,511)		(20,511)		1,844,760				47,657	04/15/2033
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		12/01/2021	Paydown		1,893,188	1,893,188	1,894,371	1,893,188						1,893,188				52,396	04/15/2033
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		12/01/2021	Paydown		1,089,632	1,089,632	1,092,612	1,089,632						1,089,632				29,489	04/15/2033
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		12/01/2021	Paydown		1,445,135	1,445,135	1,384,117	1,428,364		16,771		16,771		1,445,135				41,125	04/15/2033
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		12/01/2021	Paydown		2,350,599	2,350,599	1,931,164	2,270,702		79,897		79,897		2,350,599				65,129	04/15/2033
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		12/01/2021	Paydown		927,263	927,263	933,059	927,263						927,263				28,922	05/15/2033
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		12/01/2021	Paydown		1,553,687	1,553,687	1,591,016	1,569,183		(15,495)		(15,495)		1,553,687				44,022	05/15/2033
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		12/01/2021	Paydown		389,051	389,051	326,316	370,371		18,680		18,680		389,051				11,063	05/15/2033
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		12/01/2021	Paydown		1,181,876	1,181,876	1,198,496	1,187,907		(6,031)		(6,031)		1,181,876				31,461	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		12/01/2021	Paydown		1,853,857	1,853,857	1,656,305	1,805,463		48,394		48,394		1,853,857				46,711	09/25/2033
	FNR 2003-97 WD EXCH PAC-11 6.000%																			
31393T-PN-0	10/25/33		12/01/2021	Paydown		360,544	360,544	365,614	361,550		(1,006)		(1,006)		360,544				11,422	10/25/2033
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		12/01/2021	Paydown		1,194,056	1,194,056	1,151,891	1,176,133		17,923		17,923		1,194,056				32,328	12/25/2033
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		12/01/2021	Paydown		1,322,080	1,322,080	1,335,250	1,325,841		(3,761)		(3,761)		1,322,080				33,665	06/15/2033
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		12/01/2021	Paydown		1,305,946	1,305,946	1,315,332	1,308,309		(2,363)		(2,363)		1,305,946				32,142	06/15/2033
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		12/01/2021	Paydown		478,899	478,899	452,601	455,087		23,813		23,813		478,899				13,234	06/15/2033
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		12/01/2021	Paydown		1,629,396	1,629,396	1,545,380	1,612,426		16,970		16,970		1,629,396				46,704	07/15/2033
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		12/01/2021	Paydown		602,568	602,568	569,050	595,031		7,536		7,536		602,568				17,376	07/15/2033
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		12/01/2021	Paydown		707,496	707,496	600,929	670,177		37,319		37,319		707,496				18,281	07/15/2033
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		12/01/2021	Paydown		1,203,219	1,203,219	1,184,299	1,186,048		17,171		17,171		1,203,219				30,246	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		12/01/2021	Paydown		1,545,024	1,545,024	1,485,456	1,523,108		21,916		21,916		1,545,024				44,244	06/25/2034
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		12/01/2021	Paydown		1,143,790	1,143,790	1,090,836	1,095,565		48,224		48,224		1,143,790				30,341	04/25/2034
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		12/01/2021	Paydown		1,177,907	1,177,907	1,168,068	1,168,604		9,303		9,303		1,177,907				33,553	07/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		12/01/2021	Paydown		292,162	292,162	328,317	299,033		(6,872)		(6,872)		292,162				11,336	07/25/2034
	FNW 2004-W6 M MEZ CSTR NAS 5.511%																			
31393Y-Y4-1	07/25/34		12/01/2021	Paydown		432,183	434,066	153,920	153,920		278,931		278,931		432,850		(668)	(668)	13,072	07/25/2034
	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650%																			
31394A-XL-5	08/25/34		12/01/2021	Paydown		2,164,713	2,164,713	2,073,948	2,085,500		79,214		79,214		2,164,713				46,237	08/25/2034
	FNR 2005-11 PG EXCH PAC-11 5.500%																			
31394B-3L-6	02/25/35		12/01/2021	Paydown		2,095,731	2,095,731	2,123,892	2,097,947		(2,216)		(2,216)		2,095,731				60,017	02/25/2035
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		12/01/2021	Paydown		1,642,299	1,642,299	1,585,118	1,590,032		52,267		52,267		1,642,299				43,274	11/25/2034
	FNR 2004-100 HG EXCH PAC-11 5.000%																			
31394B-L4-4	01/25/35		12/01/2021	Paydown		1,231,447	1,231,447	1,202,254	1,204,680		26,766		26,766		1,231,447				27,538	01/25/2035
	FNR 2004-99 NB EXCH PAC-11 5.500%																			
31394B-R2-2	01/25/35		12/01/2021	Paydown		5,060,573	5,060,573	5,066,898	5,060,573						5,060,573				145,060	01/25/2035
	FNR 2004-99 PB EXCH PAC-11 5.500%																			
31394B-R3-0	01/25/35		12/01/2021	Paydown		2,037,844	2,037,844	2,049,944	2,035,470		2,374		2,374		2,037,844				57,814	01/25/2035
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		12/01/2021	Paydown		826,645	826,645	793,910	797,025		29,620		29,620		826,645				21,057	12/25/2034
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		12/01/2021	Paydown		1,406,540	1,406,540	1,169,186	1,359,485		47,055		47,055		1,406,540				36,196	01/25/2035
	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35																			
31394D-YS-3			12/01/2021	Paydown		5,932,411	5,932,411	6,000,077	5,945,292		(12,882)		(12,882)		5,932,411				165,727	05/25/2035
31394D-ZS-2	FNR 2005-48 QE PAC-11 5.500% 06/25/35		12/01/2021	Paydown		2,447,015	2,447,015	2,476,265	2,447,934		(918)		(918)		2,447,015				70,853	06/25/2035
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		12/01/2021	Paydown		2,746,390	2,746,390	2,614,300	2,703,102		43,289		43,289		2,746,390				80,761	07/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		12/01/2021	Paydown		2,351,850	2,351,850	2,373,050	2,351,527		324		324		2,351,850				66,085	08/25/2035
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		12/01/2021	Paydown		3,379,050	3,379,050	3,435,807	3,384,881		(5,831)		(5,831)		3,379,050				101,260	07/25/2035
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		12/01/2021	Paydown		1,008,076	1,008,076	971,585	974,273		33,803		33,803		1,008,076				29,038	10/25/2035
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		12/01/2021	Paydown		1,431,310	1,431,310	1,389,941	1,393,878		37,432		37,432		1,431,310				37,811	07/15/2033
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		12/01/2021	Paydown		327,932	327,932	323,640	324,019		3,914		3,914		327,932				8,278	08/15/2033
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		12/01/2021	Paydown		1,372,849	1,372,849	1,245,002	1,337,003		35,846		35,846		1,372,849				36,108	09/15/2033
31394J-C2-1	FHR 2670 OH PAC-11 5.500% 09/15/33		12/01/2021	Paydown		925,187	925,187	919,436	919,826		5,361		5,361		925,187				27,922	09/15/2033
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		12/01/2021	Paydown		2,567,783	2,567,783	2,545,570	2,547,221		20,562		20,562		2,567,783				79,536	09/15/2033
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		12/01/2021	Paydown		947,104	947,104	910,194	913,807		33,297		33,297		947,104				24,961	09/15/2033
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		12/01/2021	Paydown		558,308	558,308	527,408	530,271		28,037		28,037		558,308				12,520	09/15/2033
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEQ 5.500% 10/15/33		12/01/2021	Paydown		2,299,229	2,299,229	2,073,617	2,257,231		41,997		41,997		2,299,229				64,392	10/15/2033
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		12/01/2021	Paydown		1,887,057	1,887,057	1,861,549	1,863,698		23,359		23,359		1,887,057				52,842	10/15/2033
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		12/01/2021	Paydown		1,931,838	1,931,838	1,748,314	1,890,912		40,926		40,926		1,931,838				53,286	10/15/2033
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		12/01/2021	Paydown		2,076,163	2,076,163	2,039,224	2,042,357		33,807		33,807		2,076,163				57,639	10/15/2033
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		12/01/2021	Paydown		6,256,601	6,256,601	5,364,057	6,035,481		221,119		221,119		6,256,601				147,831	10/15/2033
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		12/01/2021	Paydown		866,710	866,710	848,791	850,434		16,276		16,276		866,710				23,767	10/15/2033
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		12/01/2021	Paydown		1,144,973	1,144,973	931,722	1,066,165		78,808		78,808		1,144,973				32,512	10/15/2033
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		12/01/2021	Paydown		1,093,487	1,093,487	1,073,789	1,075,496		17,992		17,992		1,093,487				31,865	10/15/2033
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		12/01/2021	Paydown		681,082	681,082	678,528	678,720		2,362		2,362		681,082				19,591	11/15/2033
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		12/01/2021	Paydown		871,495	871,495	862,144	862,855		8,640		8,640		871,495				25,247	11/15/2033
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		12/01/2021	Paydown		1,125,138	1,125,138	1,115,821	1,116,469		8,670		8,670		1,125,138				33,802	11/15/2033
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		12/01/2021	Paydown		873,660	873,660	866,501	867,045		6,615		6,615		873,660				25,780	11/15/2033
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		12/01/2021	Paydown		2,430,757	2,430,757	2,402,575	2,404,597		26,159		26,159		2,430,757				65,261	12/15/2033
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		12/01/2021	Paydown		2,607,591	2,607,591	2,597,006	2,597,507		10,084		10,084		2,607,591				75,142	12/15/2033
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		12/01/2021	Paydown		2,035,697	2,035,697	1,730,343	1,958,834		76,863		76,863		2,035,697				51,758	12/15/2033
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		12/01/2021	Paydown		1,623,291	1,623,291	1,359,031	1,510,655		112,636		112,636		1,623,291				49,656	11/15/2033
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		12/01/2021	Paydown		1,046,559	1,046,559	1,023,541	1,025,533		21,026		21,026		1,046,559				24,556	01/15/2034
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		12/01/2021	Paydown		672,389	672,389	667,189	667,583		4,806		4,806		672,389				18,097	01/15/2034
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		12/01/2021	Paydown		965,038	965,038	944,449	946,030		19,008		19,008		965,038				27,302	01/15/2034
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		12/01/2021	Paydown		1,305,800	1,305,800	1,275,996	1,278,696		27,104		27,104		1,305,800				30,285	01/15/2034
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		12/01/2021	Paydown		1,289,384	1,289,384	1,264,893	1,267,093		22,291		22,291		1,289,384				31,648	02/15/2034
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		12/01/2021	Paydown		244,807	244,807	206,097	231,652		13,155		13,155		244,807				6,917	02/15/2034
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		12/01/2021	Paydown		1,861,103	1,861,103	1,616,311	1,776,671		84,432		84,432		1,861,103				52,128	02/15/2034
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		12/01/2021	Paydown		2,729,739	2,729,739	2,729,739	2,729,739						2,729,739				77,978	02/15/2034
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		12/01/2021	Paydown		1,335,075	1,335,075	1,317,520	1,319,010		16,065		16,065		1,335,075				33,225	03/15/2034
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		12/01/2021	Paydown		1,165,098	1,165,098	1,077,716	1,133,244		31,854		31,854		1,165,098				32,584	01/25/2036
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		12/01/2021	Paydown		506,316	506,316	495,076	496,030		10,286		10,286		506,316				15,432	12/25/2035
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		12/01/2021	Paydown		370,793	370,793	364,935	365,219		5,574		5,574		370,793				10,329	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		12/01/2021	Paydown		546,728	546,728	539,701	540,019		6,709		6,709		546,728				15,230	01/25/2036
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		12/01/2021	Paydown		1,493,738	1,493,738	1,256,082	1,443,405		50,333		50,333		1,493,738				37,876	04/15/2034
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		12/01/2021	Paydown		716,184	716,184	704,333	705,353		10,831		10,831		716,184				22,011	04/15/2034
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		12/01/2021	Paydown		210,997	210,997	175,985	197,627		13,370		13,370		210,997				4,849	05/15/2034
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		12/01/2021	Paydown		326,296	326,296	324,113	324,249		2,047		2,047		326,296				8,789	05/15/2034
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		12/01/2021	Paydown		112,754	112,754	110,358	110,698		2,056		2,056		112,754				2,485	05/15/2034
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		12/01/2021	Paydown		4,013,797	4,013,797	3,865,004	3,972,765		41,032		41,032		4,013,797				120,915	05/15/2034
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		12/01/2021	Paydown		1,468,394	1,468,394	1,222,438	1,396,981		71,413		71,413		1,468,394				47,684	06/15/2034
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		12/01/2021	Paydown		448,985	448,985	483,781	454,103		(5,118)		(5,118)		448,985				17,119	02/15/2034
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		12/09/2021	GOLDMAN SACHS & COMPANY		5,390,838	4,739,198	4,686,441	4,690,583		1,061		1,061		4,691,643		699,194	699,194	300,939	06/15/2034
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		12/01/2021	Paydown		1,253,373	1,253,373	1,239,421	1,240,516		12,857		12,857		1,253,373				40,213	06/15/2034
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		12/09/2021	GOLDMAN SACHS & COMPANY		11,569,596	10,171,073	9,335,138	9,986,122		5,560		5,560		9,991,682		1,577,914	1,577,914	645,863	06/15/2034
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		12/01/2021	Paydown		2,637,176	2,637,176	2,420,433	2,589,221		47,955		47,955		2,637,176				81,796	06/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		12/01/2021	Paydown		1,690,050	1,690,050	1,403,270	1,601,851		88,200		88,200		1,690,050				51,545	06/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		12/01/2021	Paydown		1,322,522	1,322,522	1,458,287	1,343,978		(21,456)		(21,456)		1,322,522				48,222	11/15/2033
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		12/01/2021	Paydown		394,712	394,712	390,826	391,070		3,643		3,643		394,712				11,581	06/15/2034
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		12/01/2021	Paydown		344,484	344,484	378,933	350,083		(5,599)		(5,599)		344,484				12,561	11/15/2033
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		12/01/2021	Paydown		4,215,116	4,215,116	4,247,387	4,217,823		(2,707)		(2,707)		4,215,116				132,943	06/15/2034
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		12/01/2021	Paydown		1,063,729	1,063,729	1,061,070	1,061,345		2,384		2,384		1,063,729				31,602	06/15/2034
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		12/01/2021	Paydown		1,225,125	1,225,125	1,124,626	1,188,576		36,549		36,549		1,225,125				33,477	04/25/2036
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		12/01/2021	Paydown		303,719	303,719	296,743	300,340		3,379		3,379		303,719				7,746	04/25/2036
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		12/01/2021	Paydown		1,113,701	1,113,701	1,110,916	1,110,964		2,736		2,736		1,113,701				33,550	07/15/2034
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		12/01/2021	Paydown		492,727	492,727	479,946	480,896		11,831		11,831		492,727				14,405	05/25/2036
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		12/01/2021	Paydown		2,371,874	2,371,874	2,254,763	2,336,780		35,095		35,095		2,371,874				71,082	05/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		12/01/2021	Paydown		1,036,209	1,036,209	1,027,239	1,027,478		8,730		8,730		1,036,209				34,063	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		12/01/2021	Paydown		1,007,147	1,007,147	1,013,442	1,008,195		(1,047)		(1,047)		1,007,147				25,160	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		12/01/2021	Paydown		431,469	431,469	425,257	425,460		6,009		6,009		431,469				16,020	05/25/2036
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		12/01/2021	Paydown		631,101	631,101	617,452	618,244		12,857		12,857		631,101				17,805	06/25/2036
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		12/01/2021	Paydown		2,984,243	2,984,243	2,912,203	2,918,135		66,108		66,108		2,984,243				87,622	06/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		12/01/2021	Paydown		424,299	424,299	392,211	409,287		15,011		15,011		424,299				7,091	06/25/2036
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		12/01/2021	Paydown		859,595	859,595	850,554	850,955		8,639		8,639		859,595				25,092	06/25/2036
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		12/01/2021	Paydown		882,592	882,592	727,587	837,353		45,239		45,239		882,592				25,044	08/15/2034
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		12/01/2021	Paydown		1,247,945	1,247,945	1,240,712	1,241,106		6,839		6,839		1,247,945				38,278	08/15/2034
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		12/01/2021	Paydown		877,632	877,632	868,758	869,388		8,244		8,244		877,632				23,682	08/15/2034
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		12/01/2021	Paydown		436,638	436,638	368,959	415,971		20,666		20,666		436,638				11,933	08/15/2034
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		12/01/2021	Paydown		1,256,061	1,256,061	1,245,674	1,246,353		9,707		9,707		1,256,061				33,396	08/15/2034
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		12/01/2021	Paydown		291,311	291,311	289,854	289,970		1,341		1,341		291,311				9,802	09/15/2034
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		12/01/2021	Paydown		516,446	516,446	514,509	514,653		1,793		1,793		516,446				13,753	09/15/2034
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		12/01/2021	Paydown		2,330,131	2,330,131	2,314,381	2,315,313		14,817		14,817		2,330,131				64,972	09/15/2034
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		12/01/2021	Paydown		1,125,521	1,125,521	1,121,406	1,121,546		3,975		3,975		1,125,521				35,036	09/15/2034
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		12/01/2021	Paydown		1,507,917	1,507,917	1,311,888	1,444,833		63,084		63,084		1,507,917				35,842	10/15/2034
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		12/01/2021	Paydown		1,240,147	1,240,147	1,243,248	1,240,147						1,240,147				37,143	10/15/2034
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		12/01/2021	Paydown		1,127,852	1,127,852	1,125,033	1,125,081		2,772		2,772		1,127,852				35,522	10/15/2034
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		12/01/2021	Paydown		1,235,781	1,235,781	1,246,981	1,238,602		(2,820)		(2,820)		1,235,781				36,866	10/15/2034
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		12/01/2021	Paydown		968,927	968,927	971,350	968,927						968,927				27,377	11/15/2034
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		12/01/2021	Paydown		902,581	902,581	764,937	859,402		43,178		43,178		902,581				23,883	11/15/2034
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		12/01/2021	Paydown		1,118,369	1,118,369	1,115,573	1,115,619		2,750		2,750		1,118,369				35,545	11/15/2034
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		12/01/2021	Paydown		608,646	608,646	511,548	580,956		27,690		27,690		608,646				14,085	11/15/2034
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		12/01/2021	Paydown		938,685	938,685	932,504	932,887		5,798		5,798		938,685				31,355	11/15/2034
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		12/01/2021	Paydown		1,515,940	1,515,940	1,489,431	1,491,415		24,524		24,524		1,515,940				42,306	11/15/2034
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		12/01/2021	Paydown		453,961	453,961	389,059	431,973		21,988		21,988		453,961				9,803	11/15/2034
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		12/01/2021	Paydown		842,961	842,961	719,019	799,530		43,431		43,431		842,961				21,104	11/15/2034
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		12/01/2021	Paydown		660,739	660,739	558,118	625,412		35,327		35,327		660,739				20,069	11/15/2034
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		12/01/2021	Paydown		1,784,600	1,784,600	1,745,476	1,748,536		36,064		36,064		1,784,600				46,970	11/15/2034
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		12/01/2021	Paydown		1,402,951	1,402,951	1,277,614	1,367,858		35,093		35,093		1,402,951				37,940	12/15/2034
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		12/01/2021	Paydown		638,855	638,855	616,887	618,652		20,203		20,203		638,855				14,675	12/15/2034
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		12/01/2021	Paydown		1,229,960	1,229,960	1,031,821	1,178,743		51,217		51,217		1,229,960				32,707	12/15/2034
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		12/01/2021	Paydown		1,958,706	1,958,706	1,930,243	1,948,218		10,488		10,488		1,958,706				56,339	02/15/2035
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		12/01/2021	Paydown		385,626	385,626	380,553	380,833		4,793		4,793		385,626				12,904	07/25/2036
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		12/01/2021	Paydown		246,200	246,200	245,276	245,271		928		928		246,200				10,192	07/25/2036
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		12/01/2021	Paydown		443,634	443,634	439,336	440,788		2,846		2,846		443,634				16,328	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		12/01/2021	Paydown		578,027	578,027	578,208	578,027						578,027				19,469	06/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		12/01/2021	Paydown		471,408	471,408	466,841	468,295		3,112		3,112		471,408				13,921	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		12/01/2021	Paydown		281,229	281,229	277,505	279,164		2,065		2,065		281,229				11,224	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		12/01/2021	Paydown		425,867	425,867	416,734	417,727		8,140		8,140		425,867				14,947	07/25/2036
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		12/01/2021	Paydown		1,794,884	1,794,884	1,776,620	1,777,786		17,098		17,098		1,794,884				47,316	03/15/2035
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		12/01/2021	Paydown		1,652,785	1,652,785	1,660,016	1,653,008		(223)		(223)		1,652,785				48,340	04/15/2035
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		12/01/2021	Paydown		481,005	481,005	478,902	478,977		2,028		2,028		481,005				13,737	04/15/2035
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		12/01/2021	Paydown		1,378,192	1,378,192	1,379,053	1,378,192						1,378,192				38,416	05/15/2035
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		12/01/2021	Paydown		1,052,810	1,052,810	1,044,457	1,044,985		7,826		7,826		1,052,810				27,651	05/15/2035
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		12/01/2021	Paydown		1,232,162	1,232,162	1,222,633	1,223,218		8,944		8,944		1,232,162				37,783	05/15/2035
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		12/01/2021	Paydown		1,629,598	1,629,598	1,654,806	1,636,095		(6,497)		(6,497)		1,629,598				36,360	05/15/2035
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		12/01/2021	Paydown		1,747,461	1,747,461	1,743,843	1,743,829		3,631		3,631		1,747,461				44,533	05/15/2035
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		12/01/2021	Paydown		1,460,310	1,460,310	1,464,873	1,460,310						1,460,310				39,803	05/15/2035
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		12/01/2021	Paydown		1,480,230	1,480,230	1,464,607	1,465,897		14,333		14,333		1,480,230				26,818	06/15/2035
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		12/01/2021	Paydown		958,082	958,082	958,980	958,082						958,082				27,538	06/15/2035
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		12/01/2021	Paydown		1,133,332	1,133,332	1,112,989	1,114,339		18,994		18,994		1,133,332				29,069	06/15/2035
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		12/01/2021	Paydown		1,358,289	1,358,289	1,366,354	1,359,515		(1,227)		(1,227)		1,358,289				40,405	08/15/2035
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		12/01/2021	Paydown		657,562	657,562	641,115	642,594		14,968		14,968		657,562				16,796	08/15/2035
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		12/01/2021	Paydown		1,147,357	1,147,357	1,131,020	1,132,349		15,009		15,009		1,147,357				37,580	08/15/2035
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		12/01/2021	Paydown		1,149,032	1,149,032	1,113,798	1,139,042		9,990		9,990		1,149,032				33,501	08/15/2035
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		12/01/2021	Paydown		1,714,689	1,714,689	1,648,780	1,690,259		24,430		24,430		1,714,689				56,477	09/15/2035
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		12/01/2021	Paydown		1,548,482	1,548,482	1,544,127	1,544,956		3,526		3,526		1,548,482				46,029	09/15/2035
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		12/01/2021	Paydown		558,982	558,982	547,693	555,323		3,659		3,659		558,982				15,790	10/15/2035
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		12/01/2021	Paydown		1,084,419	1,084,419	1,049,867	1,053,084		31,335		31,335		1,084,419				27,988	10/15/2035
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		12/01/2021	Paydown		1,909,514	1,909,514	1,890,195	1,901,695		7,819		7,819		1,909,514				47,579	10/15/2035
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		12/01/2021	Paydown		1,281,633	1,281,633	1,247,990	1,270,573		11,059		11,059		1,281,633				40,648	12/15/2035
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		12/01/2021	Paydown		540,820	540,820	519,166	535,729		5,092		5,092		540,820				18,094	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		12/01/2021	Paydown		339,184	339,184	332,454	335,600		3,584		3,584		339,184				10,728	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		12/01/2021	Paydown		453,143	453,143	437,991	444,059		9,084		9,084		453,143				13,460	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		12/01/2021	Paydown		197,190	197,190	193,216	194,935		2,255		2,255		197,190				3,152	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		12/01/2021	Paydown		293,638	293,638	294,739	293,638						293,638				6,764	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		12/01/2021	Paydown		212,479	212,479	216,330	212,776		(298)		(298)		212,479				7,521	08/25/2036
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		12/01/2021	Paydown		1,114,471	1,114,471	1,110,379	1,110,345		4,127		4,127		1,114,471				27,065	09/25/2036
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36		12/01/2021	Paydown		1,370,655	1,370,655	1,333,391	1,355,267		15,389		15,389		1,370,655				42,761	07/25/2036
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		12/01/2021	Paydown		1,161,447	1,161,447	1,122,248	1,151,022		10,425		10,425		1,161,447				35,858	09/25/2036
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		12/01/2021	Paydown		1,139,561	1,139,561	1,148,108	1,139,561						1,139,561				36,228	10/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		12/01/2021	Paydown		1,115,451	1,115,451	1,105,255	1,106,431		9,020		9,020		1,115,451				33,149	10/25/2033
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		12/01/2021	Paydown		675,494	675,494	660,834	661,870		13,624		13,624		675,494				21,508	11/25/2036
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		12/01/2021	Paydown		134,270	134,270	131,841	131,946		2,324		2,324		134,270				4,002	11/25/2036
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		12/09/2021	GOLDMAN SACHS & COMPANY		3,356,946	2,951,161	3,004,651	2,960,938		(294)		(294)		2,960,644		396,302	396,302	187,399	04/15/2036
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		12/01/2021	Paydown		899,399	899,399	915,700	902,378		(2,980)		(2,980)		899,399				28,984	04/15/2036
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		12/09/2021	GOLDMAN SACHS & COMPANY		6,290,228	5,529,871	5,614,331	5,542,944		(818)		(818)		5,542,125		748,103	748,103	351,147	05/15/2036
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		12/01/2021	Paydown		1,235,400	1,235,400	1,254,269	1,238,321		(2,920)		(2,920)		1,235,400				39,491	05/15/2036
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		12/01/2021	Paydown		38,886	38,886	39,016	38,886						38,886				1,299	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		12/01/2021	Paydown		111,501	111,501	109,255	109,346		2,155		2,155		111,501				3,745	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		12/01/2021	Paydown		583,083	583,083	581,989	581,927		1,155		1,155		583,083				18,754	02/25/2037
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		12/01/2021	Paydown		235,625	235,625	231,741	233,421		2,203		2,203		235,625				6,951	02/25/2037
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		12/01/2021	Paydown		147,600	147,600	147,254	147,240		360		360		147,600				4,814	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		12/01/2021	Paydown		226,100	226,100	229,897	227,362		(1,263)		(1,263)		226,100				7,368	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		12/01/2021	Paydown		383,915	383,915	385,774	383,915						383,915				11,817	03/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				GOLDMAN SACHS & COMPANY																
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		12/09/2021			7,399,504	6,505,059	6,475,075	6,476,403		216		216		6,476,619		922,885	922,885	413,071	05/15/2036
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		12/01/2021	Paydown		2,858,916	2,858,916	2,845,738	2,846,322		12,594		12,594		2,858,916				95,362	05/15/2036
				GOLDMAN SACHS & COMPANY																
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		12/09/2021			2,833,852	2,491,298	2,461,200	2,462,951		613		613		2,463,563		370,289	370,289	158,198	06/15/2036
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		12/01/2021	Paydown		798,856	798,856	789,205	789,766		9,090		9,090		798,856				26,248	06/15/2036
	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36			GOLDMAN SACHS & COMPANY																
31396R-TY-3			12/09/2021			6,702,705	5,892,488	5,983,637	5,919,566		(595)		(595)		5,918,971		783,734	783,734	374,173	06/15/2036
	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36																			
31396R-TY-3			12/01/2021	Paydown		1,201,662	1,201,662	1,220,250	1,207,184		(5,522)		(5,522)		1,201,662				40,762	06/15/2036
				GOLDMAN SACHS & COMPANY																
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		12/09/2021			10,718,655	9,422,993	9,443,606	9,422,993						9,422,993		1,295,662	1,295,662	598,360	06/15/2036
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		12/01/2021	Paydown		2,486,533	2,486,533	2,491,973	2,486,533						2,486,533				69,907	06/15/2036
				GOLDMAN SACHS & COMPANY																
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		12/09/2021			4,970,371	4,369,557	4,302,498	4,306,216		920		920		4,307,136		663,234	663,234	277,467	07/15/2036
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		12/01/2021	Paydown		1,259,108	1,259,108	1,239,785	1,240,856		18,252		18,252		1,259,108				39,559	07/15/2036
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		12/01/2021	Paydown		1,976,315	1,976,315	1,932,750	1,935,131		41,184		41,184		1,976,315				58,437	06/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		12/01/2021	Paydown		193,075	193,075	191,793	191,804		1,271		1,271		193,075				6,204	06/25/2037
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		12/01/2021	Paydown		2,426,948	2,426,948	2,391,213	2,393,160		33,788		33,788		2,426,948				68,988	04/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		12/01/2021	Paydown		476,009	476,009	482,629	477,072		(1,063)		(1,063)		476,009				18,531	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		12/01/2021	Paydown		391,747	391,747	388,748	388,795		2,953		2,953		391,747				13,558	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		12/01/2021	Paydown		694,759	694,759	692,588	692,566		2,194		2,194		694,759				35,624	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		12/01/2021	Paydown		554,584	554,584	565,676	556,400		(1,816)		(1,816)		554,584				22,981	08/25/2037
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		12/01/2021	Paydown		58,073	58,073	58,721	58,110		(36)		(36)		58,073				1,690	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		12/01/2021	Paydown		67,781	67,781	65,693	65,723		2,058		2,058		67,781				1,051	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		12/01/2021	Paydown		559,490	559,490	544,014	544,690		14,799		14,799		559,490				20,552	07/25/2037
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		12/01/2021	Paydown		455,464	455,464	441,464	442,132		13,332		13,332		455,464				18,161	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		12/01/2021	Paydown		279,800	279,800	272,764	272,959		6,841		6,841		279,800				9,564	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		12/01/2021	Paydown		677,816	677,816	661,697	662,306		15,510		15,510		677,816				23,950	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		12/01/2021	Paydown		308,963	308,963	300,489	300,751		8,212		8,212		308,963				11,859	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		12/01/2021	Paydown		34,161	34,161	33,384	33,415		746		746		34,161				1,522	08/25/2037
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		12/01/2021	Paydown		1,137,288	1,137,288	1,127,692	1,131,436		5,852		5,852		1,137,288				31,737	09/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		12/01/2021	Paydown		262,109	262,109	245,000	253,668		8,440		8,440		262,109				7,231	05/25/2038
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		12/01/2021	Paydown		855,147	855,147	845,963	846,224		8,923		8,923		855,147				32,538	03/25/2038
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		12/01/2021	Paydown		2,803,886	2,803,886	2,311,453	2,670,778		133,108		133,108		2,803,886				72,316	04/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		12/01/2021	Paydown		316,172	316,172	312,714	313,231		2,941		2,941		316,172				11,924	03/25/2048
	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36			GOLDMAN SACHS & COMPANY																
31397A-AW-3			12/09/2021			6,710,949	5,899,736	5,925,547	5,899,736						5,899,736		811,214	811,214	374,633	08/15/2036
	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36																			
31397A-AW-3			12/01/2021	Paydown		1,114,264	1,114,264	1,119,139	1,114,264						1,114,264				38,984	08/15/2036
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		12/01/2021	Paydown		134,549	134,549	134,906	134,566		(17)		(17)		134,549				3,117	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		12/01/2021	Paydown		360,691	360,691	357,130	357,331		3,360		3,360		360,691				7,982	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		12/01/2021	Paydown		40,443	40,443	40,563	40,455		(13)		(13)		40,443				1,853	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		12/01/2021	Paydown		606,303	606,303	606,066	605,974		330		330		606,303				18,337	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		12/01/2021	Paydown		827,392	827,392	826,229	826,173		1,219		1,219		827,392				37,503	12/15/2036
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		12/01/2021	Paydown		243,182	243,182	240,057	240,152		3,029		3,029		243,182				7,453	01/15/2037
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		12/01/2021	Paydown		476,544	476,544	470,364	474,244		2,301		2,301		476,544				13,129	02/15/2037
				GOLDMAN SACHS & COMPANY																
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		12/09/2021			6,358,144	5,589,577	5,725,823	5,636,235		(1,025)		(1,025)		5,635,209		722,935	722,935	354,938	02/15/2037
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		12/01/2021	Paydown		1,553,867	1,553,867	1,591,742	1,566,837		(12,971)		(12,971)		1,553,867				56,369	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT 0.410% 02/15/37		12/15/2021	Paydown		16,900	16,900	16,905	16,900						16,900				51	02/15/2037
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		12/01/2021	Paydown		229,413	229,413	227,359	227,434		1,979		1,979		229,413				6,150	05/15/2037
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		12/01/2021	Paydown		496,843	496,843	499,783	497,563		(720)		(720)		496,843				16,034	06/15/2037
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		12/01/2021	Paydown		82,139	82,139	78,993	79,113		3,025		3,025		82,139				2,485	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		12/01/2021	Paydown		32,786	32,786	31,760	31,815		971		971		32,786				1,077	07/15/2037
				GOLDMAN SACHS & COMPANY																
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		12/09/2021			9,395,897	8,260,129	8,142,358	8,221,721		345		345		8,222,067		1,173,830	1,173,830	524,518	07/15/2037
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		12/01/2021	Paydown		2,079,033	2,079,033	2,049,391	2,069,366		9,667		9,667		2,079,033				69,842	07/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		12/01/2021	Paydown		1,088,257	1,088,257	1,057,247	1,058,662		29,595		29,595		1,088,257				40,866	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		12/01/2021	Paydown		259,274	259,274	252,902	253,145		6,129		6,129		259,274				9,926	07/15/2037
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		12/09/2021	GOLDMAN SACHS & COMPANY		5,501,444	4,836,434	5,078,256	4,875,211		(911)		(911)		4,874,300		627,144	627,144	307,114	07/15/2037
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		12/01/2021	Paydown		1,172,171	1,172,171	1,230,780	1,181,569		(9,398)		(9,398)		1,172,171				37,726	07/15/2037
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		12/09/2021	GOLDMAN SACHS & COMPANY		7,624,192	6,702,587	6,909,424	6,741,990		(1,081)		(1,081)		6,740,909		883,283	883,283	425,614	08/15/2037
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		12/01/2021	Paydown		1,985,709	1,985,709	2,046,987	1,997,383		(11,674)		(11,674)		1,985,709				68,199	08/15/2037
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		12/01/2021	Paydown		1,200,261	1,200,261	1,152,766	1,155,641		44,620		44,620		1,200,261				34,034	07/25/2038
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		12/01/2021	Paydown		2,407,205	2,407,205	2,046,124	2,317,322		89,883		89,883		2,407,205				65,260	04/25/2038
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		12/01/2021	Paydown		1,050,948	1,050,948	993,724	998,076		52,872		52,872		1,050,948				27,634	07/25/2038
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		12/01/2021	Paydown		1,670,331	1,670,331	1,582,259	1,643,323		27,008		27,008		1,670,331				50,975	05/25/2038
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		12/01/2021	Paydown		883,880	883,880	840,822	843,104		40,775		40,775		883,880				24,337	08/25/2038
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		12/01/2021	Paydown		1,905,229	1,905,229	1,816,095	1,821,469		83,760		83,760		1,905,229				55,019	08/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		12/01/2021	Paydown		383,580	383,580	367,038	376,375		7,205		7,205		383,580				12,552	12/15/2037
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		12/01/2021	Paydown		190,529	190,529	191,541	190,575		(47)		(47)		190,529				4,472	01/15/2038
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		12/01/2021	Paydown		832,414	832,414	821,773	822,077		10,336		10,336		832,414				19,071	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		12/01/2021	Paydown		3,159,214	3,159,214	3,190,806	3,167,717		(8,503)		(8,503)		3,159,214				42,217	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		12/01/2021	Paydown		1,277,814	1,277,814	1,269,029	1,273,164		4,650		4,650		1,277,814				26,401	02/25/2041
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		12/08/2021	SUNTRUST CAPITAL MARKETS		8,639,324	7,971,695	7,852,252	7,919,345		(201)		(201)		7,919,144		720,181	720,181	329,497	03/25/2041
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		12/01/2021	Paydown		3,837,557	3,837,557	3,780,058	3,812,356		25,201		25,201		3,837,557				73,061	03/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		12/01/2021	Paydown		4,724,615	4,724,615	4,577,372	4,662,582		62,032		62,032		4,724,615				83,844	03/25/2041
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		12/01/2021	Paydown		123,842	123,842	120,872	120,919		2,923		2,923		123,842				4,540	02/15/2038
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		12/01/2021	Paydown		356,318	356,318	339,382	340,563		15,755		15,755		356,318				9,213	05/15/2038
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		12/01/2021	Paydown		915,134	915,134	907,328	911,182		3,953		3,953		915,134				15,388	07/25/2041
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		12/01/2021	Paydown		1,565,519	1,565,519	1,511,287	1,515,151		50,368		50,368		1,565,519				43,938	06/15/2038
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		12/01/2021	Paydown		700,202	700,202	658,787	661,378		38,824		38,824		700,202				18,532	06/15/2038
31402D-MP-2	FNMA 725866 4.500% 09/01/34		10/15/2021	StoneX Group Inc		1,472,789	1,323,484	1,268,683	1,274,406		591		591		1,274,997		197,792	197,792	51,120	09/01/2034
31402D-MP-2	FNMA 725866 4.500% 09/01/34		11/01/2021	Paydown		345,141	345,141	330,850	332,342		12,799		12,799		345,141				12,102	09/01/2034
31403J-5L-6	FNMA 750651 4.500% 09/01/33		12/01/2021	Paydown		28,057	28,057	26,891	27,174		883		883		28,057				402	09/01/2033
31406K-GM-6	FNMA 812104 4.500% 02/01/35		12/01/2021	Paydown		12,416	12,416	11,881	11,947		469		469		12,416				278	02/01/2035
31407E-VL-4	FNMA 828719 7.500% 07/01/35		12/01/2021	Paydown		696	696	732	725		(28)		(28)		696				29	07/01/2035
31409A-PF-0	FNMA 865422 2.307% 02/01/36		12/01/2021	Paydown		369	369	374	373		(4)		(4)		369				5	02/01/2036
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		12/01/2021	Paydown		5,208,712	5,208,712	5,327,536	5,320,970		(112,257)		(112,257)		5,208,712				111,318	02/01/2048
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		12/01/2021	Paydown		7,425,179	7,425,179	7,636,332	7,624,341		(199,163)		(199,163)		7,425,179				164,831	03/01/2048
31410D-U7-3	FNMA 886306 1.832% 07/01/36		12/01/2021	Paydown		334	334	340	338		(3)		(3)		334				4	07/01/2036
31410G-7C-1	FNMA 889291 5.000% 04/01/23		12/01/2021	Paydown		2,520	2,520	2,519	2,515		6		6		2,520				64	04/01/2023
31410G-CT-8	FNMA 888482 4.500% 05/01/35		12/01/2021	Paydown		2,371	2,371	2,270	2,280		91		91		2,371				55	05/01/2035
31412T-B9-3	FNMA 933964 5.000% 07/01/23		12/01/2021	Paydown		271	271	271	270		1		1		271				6	07/01/2023
31414R-B5-3	FNMA 973560 4.500% 03/01/23		12/01/2021	Paydown		437	437	429	433		4		4		437				10	03/01/2023
31414T-JR-3	FNMA 975572 4.500% 06/01/23		12/01/2021	Paydown		880	880	864	871		9		9		880				18	06/01/2023
31415L-LF-2	FNMA 983326 5.000% 07/01/23		12/01/2021	Paydown		1,443	1,443	1,442	1,440		3		3		1,443				38	07/01/2023
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		12/01/2021	Paydown		2,904,613	2,904,613	3,106,120	3,091,479		(186,866)		(186,866)		2,904,613				63,166	01/01/2045
35563K-AH-3	STACR 2019-DNA1 M2 EXCH FLT 2.753% 01/25/49		11/08/2021	BANK OF AMERICA		13,454,197	13,300,411	13,059,861	13,109,408		68,581		68,581		13,177,989		276,208	276,208	320,528	01/25/2049
35563M-AH-9	STACR SERIES 2019-HQA1 CLASS M2 144A 2.453% 02/25/49		06/25/2021	BANK OF AMERICA		5,192,692	5,141,279	5,149,822	5,139,525		540		540		5,140,066		52,627	52,627	64,449	02/25/2049
35563T-AB-7	STACR 2018-DNA2 M2 EXCH MEZ FLT 2.253% 12/25/30		11/02/2021	BANK OF AMERICA		71,092,168	70,875,964	70,745,343	70,844,277		1,697	21,150	(19,453)		70,824,825		267,343	267,343	237,312	12/25/2030
35563W-AH-7	STACR 2018-DNA3 M2 EXCH MEZ FLT 2.203% 09/25/48		01/15/2021	BANK OF AMERICA		73,078,447	73,010,000	71,435,975	72,226,824		46,037		46,037		72,272,861		805,586	805,586	104,859	09/25/2048
35563X-AH-5	STACR 2018-HQA2 M2 EXCH MEZ FLT 2.403% 10/25/48		05/21/2021	BANK OF AMERICA		88,793,043	87,913,904	86,551,919	87,238,999		278,144		278,144		87,517,144		1,275,899	1,275,899	886,965	10/25/2048
35564A-BF-7	STACR 2018-HRP2 M3 EXCH MEZ FLT 2.503% 02/25/47		07/01/2021	BANK OF AMERICA		42,226,250	41,500,000	41,708,574	41,632,689		(37,973)		(37,973)		41,594,717		631,533	631,533	553,748	02/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35564L-AH-0	STACR 2019-DNA2 M2 EXCH FLT 2.553% 03/25/49		06/15/2021	WELLS FARGO		6,224,800	6,130,921	6,130,921	6,130,921						6,130,921		93,880	93,880	74,777	03/25/2049
35564M-AH-8	FREDDIE MAC STACR 2019-HQA2 M2 EXCH FLT 2.153% 04/25/49		10/01/2021	BANK OF AMERICA		14,229,956	14,130,600	13,568,334	13,783,933		150,041		150,041		13,933,974		295,982	295,982	237,825	04/25/2049
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.154% 07/25/49		05/10/2021	BANK OF AMERICA		18,000,037	17,761,369	17,568,762	17,627,085		35,194		35,194		17,662,279		337,759	337,759	140,660	07/25/2049
35564X-AH-4	FREDDIE MAC STACR SERIES 2019-HQA3 CLASS M2 144A 1.953% 09/25/49		07/01/2021	MORGAN STANLEY & CO. INC.		2,141,060	2,127,679	2,087,785	2,100,333		10,222		10,222		2,110,555		30,505	30,505	22,067	09/25/2049
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.153% 11/25/49		07/01/2021	BANK OF AMERICA		11,423,544	11,369,362	10,276,500	10,608,436		243,682		243,682		10,852,118		571,426	571,426	129,917	11/25/2049
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.153% 11/25/49		06/25/2021	Paydown		10,945,302	10,945,302	9,893,202	10,212,757		732,544		732,544		10,945,302				65,048	11/25/2049
35565H-BD-6	FREDDIE MAC STACR SERIES 2020-DNA1 CLASS B1 144A 2.403% 01/25/50		05/14/2021	BANK OF AMERICA		84,562	85,000	75,756	76,457		1,827		1,827		78,284		6,278	6,278	807	01/25/2050
35565J-AH-4	FREDDIE MAC STACR SERIES 2020-HQA1 CLASS M2 144A 2.003% 01/25/50		07/30/2021	Various		12,207,522	12,146,316	12,146,316	12,146,316						12,146,316		61,206	61,206	129,179	01/25/2050
35565J-AH-4	FREDDIE MAC STACR SERIES 2020-HQA1 CLASS M2 144A 2.003% 01/25/50		06/25/2021	Paydown		5,353,684	5,353,684	5,353,684	5,353,684						5,353,684				41,264	01/25/2050
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.953% 02/25/50		04/29/2021	Various		26,325,491	26,099,000	24,994,898	25,254,536		274,926		274,926		25,529,463		796,028	796,028	174,114	02/25/2050
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		01/01/2021	Call 100.0000		605,000	605,000	551,197	565,149						565,149		39,851	39,851	16,123	01/01/2037
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 5.671% 10/01/32		10/01/2021	Redemption 100.0000		700,000	700,000	700,000	700,000						700,000				39,697	10/01/2032
45201L-VF-9	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 4.440% 07/01/33		09/14/2021	Call 100.0000		1,090,000	1,090,000	1,090,000	1,090,000						1,090,000				58,075	07/01/2033
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2021	Call 100.0000		1,025,000	1,025,000	1,025,000	1,025,000						1,025,000				27,526	05/01/2026
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38		05/01/2021	Call 100.0000		290,000	290,000	290,000	290,000						290,000				9,641	05/01/2038
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 3.797% 03/01/39		08/25/2021	Call 100.0000		5,240,000	5,240,000	5,230,649	5,231,601		124		124		5,231,725		8,275	8,275	157,551	03/01/2039
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 4.621% 12/01/38		03/01/2021	Call 100.0000		30,000	30,000	30,000	30,000						30,000				347	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 4.721% 06/01/40		03/01/2021	Call 100.0000		5,000	5,000	5,000	5,000						5,000				59	06/01/2040
57586N-RR-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32		08/16/2021	Call 100.0000		375,000	375,000	379,099	375,000						375,000				12,713	12/01/2032
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 4.110% 12/01/30		04/01/2021	Call 100.0000		180,000	180,000	180,000	180,000						180,000				2,466	12/01/2030
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31 4.314% 12/01/35		04/01/2021	Call 100.0000		370,000	370,000	370,000	370,000						370,000				5,321	12/01/2035
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51 4.514% 12/01/40		04/01/2021	Call 100.0000		230,000	230,000	230,000	230,000						230,000				3,461	12/01/2040
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 5.192% 08/01/40		08/01/2021	Call 100.0000		440,000	440,000	440,421	440,343		(6)		(6)		440,337		(337)	(337)	22,845	08/01/2040
60636V-BW-6	MISSOURI ST DEV FIN BRD Missouri Development Fina 4.24 4.240% 11/01/33		11/01/2021	Call 100.0000		18,035,000	18,035,000	18,097,785	18,041,737		(6,737)		(6,737)		18,035,000				764,684	11/01/2033
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		10/01/2021	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				3,550	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		10/01/2021	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				3,319	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		10/01/2021	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,370	01/01/2036
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2021	Call 100.0000		3,580,000	3,580,000	3,562,315	3,574,639		276		276		3,574,915		5,085	5,085	103,820	04/01/2025
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		11/01/2021	Call 100.0000		275,000	275,000	272,335	273,842		91		91		273,933		1,067	1,067	11,350	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64972B-VS-1	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 4.03 4.030% 11/01/28		11/01/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				120,900	11/01/2028
64972B-VT-9	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 4.4 4.400% 11/01/32		11/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				220,000	11/01/2032
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		09/01/2021	Redemption 100.0000		5,075,000	5,075,000	5,075,000	5,075,000						5,075,000				215,586	09/01/2035
67884F-ZF-6	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.61 4.618% 06/01/35		06/01/2021	Call 102.0000		7,038,000	6,900,000	6,900,000	6,900,000						6,900,000				297,321	06/01/2035
67884F-ZG-4	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.76 4.768% 06/01/40		06/01/2021	Call 102.0000		11,327,100	11,105,000	11,105,000	11,105,000						11,105,000				486,843	06/01/2040
67884F-ZH-2	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.86 4.868% 06/01/45		06/01/2021	Call 102.0000		15,483,600	15,180,000	15,180,000	15,180,000						15,180,000				673,081	06/01/2045
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2021	Redemption 100.0000		919,487	919,487	936,236	934,952		(15,465)		(15,465)		919,487				27,570	07/15/2048
732622-AV-7	PONTIAC MI WSTWTR TREATMENT FA Pontiac Wastewater Treatm 4 06 4.000% 06/01/34		06/01/2021	Call 100.0000		20,040,000	20,040,000	20,040,000	20,040,000						20,040,000				400,800	06/01/2034
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24		06/15/2021	Call 100.0000		2,375,000	2,375,000	2,375,000	2,375,000						2,375,000				74,813	06/15/2024
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/01/2021	Call 100.0000		670,000	670,000	660,856	663,571		247		247		663,818		6,182	6,182	41,955	09/01/2031
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22		08/02/2021	Call 100.0000		2,875,000	2,875,000	2,790,374	2,866,637		2,589		2,589		2,869,226		5,774	5,774	165,462	02/01/2022
87172N-AH-1	SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28		03/16/2021	JP MORGAN SECURITIES		15,700,000	15,700,000	12,416,345	13,789,044		43,870		43,870		13,832,914		1,867,086	1,867,086	638,075	01/01/2028
87172N-AH-1	SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28		01/01/2021	Call 100.0000		1,200,000	1,200,000	949,020	1,053,940						1,053,940		146,060	146,060	34,158	01/01/2028
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2021	Call 100.0000		670,000	670,000	670,000	670,000						670,000				20,331	04/01/2027
914440-LW-0	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 4.21 4.212% 11/01/38		12/01/2021	Taxable Exchange		22,170,763	20,565,000	19,608,610	19,780,995		(1,374)		(1,374)		19,779,621		2,391,142	2,391,142	103,463	11/01/2038
91528N-AB-7	UNM SANDOVAL REGL MED CENTER I UNM Sandoval Regional Med 5 07 5.000% 07/20/37		01/20/2021	Call 100.0000		9,740,000	9,740,000	10,611,146	9,746,180		(6,180)		(6,180)		9,740,000				243,500	07/20/2037
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2021	Call 100.0000		4,320,000	4,320,000	4,320,000	4,320,000						4,320,000				124,184	02/01/2043
928120-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		12/01/2021	Call 100.0000		2,730,000	2,730,000	2,730,000	2,730,000						2,730,000				83,371	06/01/2043
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 6.070% 07/01/26		07/01/2021	Call 100.0000		2,410,000	2,410,000	2,428,870	2,417,110		141		141		2,417,252		(7,252)	(7,252)	37,331	07/01/2026
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2021	Call 100.0000		915,000	915,000	915,000	915,000						915,000				21,164	06/01/2038
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2021	Redemption 100.0000		550,000	550,000	548,301	549,369		631		631		550,000				15,675	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						2,665,577,845	2,593,894,458	2,565,250,020	2,578,986,559		6,879,242	21,150	6,858,092		2,585,844,674		79,069,473	79,069,473	73,291,250	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		04/20/2021	Various		1,094,600	1,608,228	478,342	482,686		(92)	4,252	(4,344)		478,342		616,258	616,258	24,877	01/16/2038
000398-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		12/31/2021	Redemption 100.0000		1,051,026	1,051,026	1,051,026	1,051,026						1,051,026				21,471	12/31/2024
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		12/01/2021	Paydown		59,966	59,966	61,241	60,160		(194)		(194)		59,966				1,886	12/25/2032
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		12/01/2021	Paydown		332,619	332,619	339,427	335,316		(2,697)		(2,697)		332,619				8,671	02/25/2033
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		12/01/2021	Paydown		308,516	308,516	305,973	306,187		2,329		2,329		308,516				8,855	05/25/2033
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		12/01/2021	Paydown		14,845,740	14,845,740	14,845,663	14,845,740						14,845,740				327,685	03/01/2026
001192-AJ-2	SOUTHERN CO GAS CAPITAL CO.GUARNT 3.500% 09/15/21		06/15/2021	Call 100.0000		36,900,000	36,900,000	36,415,099	36,859,887		25,746		25,746		36,885,633		14,367	14,367	968,625	09/15/2021
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		12/31/2021	Redemption 100.0000		21,847,162	21,847,162	21,847,162	21,847,162						21,847,162				779,786	12/29/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		04/07/2021	Call 100.0000		32,724,775	32,724,775	32,724,775	32,724,775						32,724,775				938,082	10/20/2022
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		04/07/2021	Call 100.0000		13,115,831	13,115,831	13,115,831	13,115,831						13,115,831				383,800	10/20/2022
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		12/31/2021	Redemption 100.0000		1,692,392	1,692,392	1,692,392	1,692,392						1,692,392				32,358	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		12/31/2021	Redemption 100.0000		1,950,955	1,950,955	1,950,955	1,950,955						1,950,955				38,577	03/31/2039
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		12/31/2021	Redemption 100.0000		682,384	682,384	682,384	682,384						682,384				15,362	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		12/31/2021	Redemption 100.0000		747,757	747,757	747,757	747,757						747,757				16,819	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		12/31/2021	Redemption 100.0000		1,706,365	1,706,365	1,706,365	1,706,365						1,706,365				39,644	09/30/2039
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		12/31/2021	Redemption 100.0000		1,784,109	1,784,109	1,784,109	1,784,109						1,784,109				41,450	09/30/2039
00202*-AA-4	AURORA PLASTICS-LLC 10.000% 01/27/23		12/01/2021	Call 100.0000		36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				910,000	01/27/2023
00206R-MC-3	AT&T INC SERIES 144A 3.500% 09/15/53		09/03/2021	Tax Free Exchange		16,546,148	16,685,000	16,543,978	16,544,544		1,605		1,605		16,546,148				559,643	09/15/2053
00206R-MD-1	AT&T INC SERIES 144A 3.550% 09/15/55		09/03/2021	Tax Free Exchange		1,301,955	1,310,000	1,301,849	1,301,880		76		76		1,301,955				44,567	09/15/2055
00206R-MF-6	AT&T INC SERIES 144A 2.550% 12/01/33		09/03/2021	Tax Free Exchange		64,819,917	63,034,000	64,915,250	64,906,434		(86,517)		(86,517)		64,819,917				1,187,666	12/01/2033
00206R-MG-4	AT&T INC SERIES 144A 3.800% 12/01/57		09/03/2021	Tax Free Exchange		49,080,845	47,510,000	49,096,882	49,095,390		(14,545)		(14,545)		49,080,845				1,333,975	12/01/2057
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		12/31/2021	Redemption 100.0000		697,127	697,127	697,127	697,127						697,127				15,662	09/30/2039
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		12/31/2021	Redemption 100.0000		2,918,223	2,918,223	2,918,223	2,918,223						2,918,223				97,075	06/30/2043
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		12/01/2021	Paydown		152,655	152,655	152,602	152,151		504		504		152,655				4,546	03/25/2033
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		06/16/2021	CREDIT SUISSE SECURITIES US LL		1,303,271	2,896,157	1,240,515	1,320,523		(2,205)	77,803	(80,008)		1,240,515		62,756	62,756	94,413	01/16/2040
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		12/01/2021	Redemption 100.0000		956,327	956,327	956,327	956,327						956,327				19,537	08/01/2024
00287Y-CV-9	ABBVIE INC SERIES WI 3.850% 06/15/24		08/31/2021	BANK OF AMERICA		11,874,170	11,000,000	11,884,649	11,852,337		(175,023)		(175,023)		11,677,314		196,856	196,856	302,332	06/15/2024
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		12/15/2021	Redemption 100.0000		4,553,627	4,553,627	4,553,627	4,553,627						4,553,627				98,424	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		12/02/2021	Paydown		3,169,555	3,169,555	3,168,755	3,168,927		628		628		3,169,555				65,109	12/02/2033
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 1.678% 04/25/34		12/27/2021	Paydown		101,839	101,839	92,079	96,857		4,982		4,982		101,839				1,123	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		09/01/2021	Paydown		534,637	534,637	495,688	516,818		17,819		17,819		534,637				2,575	11/25/2039
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		12/15/2021	Paydown		1,104,682	1,104,682	1,104,648	1,104,654		27		27		1,104,682				29,510	11/15/2048
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.083% 06/25/35		12/27/2021	Paydown		1,184,276	1,184,276	1,079,488	1,155,053		29,223		29,223		1,184,276				13,007	06/25/2035
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		12/15/2021	Redemption 100.0000		217,266	217,266	217,266	217,266						217,266				5,588	10/15/2047
00766T-AD-2	AECOM CO.GUARNT 5.875% 10/15/24		06/25/2021	Call 115.1080		55,267,955	48,014,000	48,918,963	48,436,303		(52,177)		(52,177)		48,384,126		(370,126)	(370,126)	9,212,860	10/15/2024
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		12/15/2021	Redemption 100.0000		502,629	502,629	502,629	502,629						502,629				10,292	07/15/2036
008674-AH-6	AHERN RENTALS INC. SR SEC NOTE 2nd LIEN 7.375% 05/15/23		01/13/2021	MORGAN STANLEY & CO. INC.		4,079,250	5,550,000	2,664,000	2,664,000						2,664,000		1,415,250	1,415,250	66,785	05/15/2023
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		12/10/2021	Redemption 100.0000		178,411	178,411	178,411	178,411						178,411				4,393	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		12/10/2021	Redemption 100.0000		1,502,558	1,502,558	1,502,558	1,502,558						1,502,558				28,322	03/10/2041
00912X-AM-6	AIR LEASE CORP SR UNSEC 3.875% 04/01/21		03/02/2021	Call 100.0000		8,675,000	8,675,000	8,657,824	8,674,327		449		449		8,674,776		224	224	140,999	04/01/2021
00912X-AQ-7	AIR LEASE CORP SR UNSEC 3.750% 02/01/22		12/01/2021	Call 100.0000		24,500,000	24,500,000	24,325,805	24,470,142		25,164		25,164		24,495,306		4,694	4,694	1,225,000	02/01/2022
009158-AR-7	AIR PRODUCTS & CHEMICALS SR UNSEC 3.000% 11/03/21		11/03/2021	Maturity		7,500,000	7,500,000	7,495,500	7,499,570		430		430		7,500,000				225,000	11/03/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
009158-AT-3	AIR PRODUCTS & CHEMICALS SR UNSEC 2.750% 02/03/23		03/30/2021	BANK OF AMERICA		12,368,082	11,850,000	11,801,771	11,838,784		1,294		1,294		11,840,079		528,003	528,003	215,440	02/03/2023
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		12/15/2021	Redemption 100.0000		103,168	103,168	103,168	103,168						103,168				3,891	10/15/2032
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		09/30/2021	Redemption 100.0000		917,042	917,042	917,042	917,042						917,042				32,276	03/31/2042
013817-AQ-4	ARCONIC INC SR UNSEC 5.870% 02/23/22		05/01/2021	Call 104.5770		26,144,250	25,000,000	25,013,432	25,000,685		(206)		(206)		25,000,480		(480)	(480)	2,155,194	02/23/2022
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		12/15/2021	Redemption 100.0000		103,352	103,352	103,352	103,352						103,352				3,921	03/15/2034
01877K-AC-7	ALLIANCE PIPELINE L.P. SR 7.877% 12/31/25		12/10/2021	Call 112.6763		13,216,930	11,730,000	11,730,000	11,730,000						11,730,000				2,359,570	12/31/2025
01877K-AC-7	ALLIANCE PIPELINE L.P. SR 7.877% 12/31/25		06/30/2021	Redemption 100.0000		1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				56,911	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25		12/10/2021	Call 110.9497		3,422,910	3,085,100	3,096,725	3,090,763		(1,089)		(1,089)		3,089,674		(4,574)	(4,574)	471,578	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25		06/30/2021	Redemption 100.0000		82,500	82,500	82,811	82,651		(151)		(151)		82,500				1,894	12/31/2025
02005N-BG-4	ALLY FINANCIAL INC SR UNSEC 4.250% 04/15/21		04/15/2021	Maturity		40,000,000	40,000,000	39,785,950	39,986,584		13,416		13,416		40,000,000				850,000	04/15/2021
02134#-AA-9	ALTA WIND VIII-LLC 3.970% 12/31/35		08/24/2021	Call 118.9829		54,391,128	45,713,417	45,713,417	45,713,417						45,713,417				10,084,199	12/31/2035
02134#-AA-9	ALTA WIND VIII-LLC 3.970% 12/31/35		05/15/2021	Redemption 100.0000		467,043	467,043	467,043	467,043						467,043				9,271	12/31/2035
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		12/01/2021	Paydown		1,773,927	1,779,862	750,855	637,314		1,138,622		1,138,622		1,775,936		(2,009)	(2,009)	54,876	08/25/2036
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		12/01/2021	Paydown		1,315,804	1,314,238	513,355	446,256		869,031		869,031		1,315,287		517	517	43,256	04/25/2037
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		12/01/2021	Paydown		750,703	758,642	172,222	113,706		638,304		638,304		752,010		(1,307)	(1,307)	24,499	01/25/2047
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 0.559% 02/25/37		12/27/2021	Paydown		476,961	473,640	176,414	136,970		339,099		339,099		476,069		892	892	1,529	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		12/01/2021	Paydown		896,172	888,056	195,513	140,067		754,933		754,933		895,001		1,171	1,171	31,386	03/25/2037
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		12/01/2021	Paydown		986,848	982,168	492,253	448,652		536,011		536,011		984,662		2,186	2,186	25,642	07/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		12/01/2021	Paydown		1,362,151	1,386,961	810,750	739,115		635,912		635,912		1,375,027		(12,876)	(12,876)	46,406	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		12/01/2021	Paydown		656,868	641,922	140,102	127,060		526,975		526,975		654,035		2,833	2,833	25,958	08/25/2037
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		10/22/2021	Redemption 100.0000		2,666,730	2,666,730	2,666,730	2,666,730						2,666,730				97,402	10/22/2023
024747-AE-7	ABC SUPPLY CO INC CO.GUARNT 5.875% 05/15/26		05/27/2021	Call 102.9380		10,293,800	10,000,000	10,000,000	10,000,000						10,000,000				607,133	05/15/2026
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		12/01/2021	Paydown		2,302,702	2,302,702	1,957,297	2,183,794		118,908		118,908		2,302,702				70,549	12/25/2035
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 1.694% 10/25/34		12/01/2021	Paydown		1,688,217	1,688,217	1,635,460	1,652,946		35,270		35,270		1,688,217				13,575	10/25/2034
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 0.823% 02/25/45		12/27/2021	Paydown		597,210	597,210	511,303	597,210						597,210				3,148	02/25/2045
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 1.746% 09/25/45		12/01/2021	Paydown		1,045,776	1,045,776	983,501	1,007,174		38,602		38,602		1,045,776				8,892	09/25/2045
02666Q-J7-9	AMERICAN HONDA FINANCE SR UNSEC 3.800% 09/20/21		09/20/2021	Maturity		50,000,000	50,000,000	49,868,000	49,988,821		11,179		11,179		50,000,000				1,900,000	09/20/2021
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		10/01/2021	Paydown		13,687	13,687		(862)		14,549		14,549		13,687				432	02/18/2024
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		08/01/2021	Paydown		26,018	26,018		2,807		28,731	2,712	26,019		28,826		(2,807)	(2,807)	562	05/18/2023
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 6.500% 12/18/23		12/01/2021	Paydown		9,769	9,769				9,769		9,769		9,769				(6)	12/18/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03027X-AA-8	AMERICAN TOWER CORP SR UNSEC 4.700% 03/15/22		10/18/2021	Various		65,919,096	64,800,000	64,676,880	64,782,069		11,723		11,723		64,793,792		6,208	6,208	4,443,876	03/15/2022
03040#-AE-2	AMERICAN WATER CAPITAL CORP D-SR 5.770% 12/21/21		06/14/2021	Call 102.7094		14,892,860	14,500,000	14,500,000	14,500,000						14,500,000				794,917	12/21/2021
03040#-AJ-1	AMERICAN WATER CAPITAL CORP H-SR 6.550% 05/15/23		06/16/2021	Call 111.2370		11,231,966	10,097,333	10,097,333	10,097,333						10,097,333				1,518,597	05/15/2023
03066E-AE-4	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-2 CLASS B 0.970% 02/18/26		06/07/2021	RBC DAIN RAUSCHER INC.		1,007,773	1,000,000	1,010,859	1,010,874		(2,044)		(2,044)		1,008,830		(1,056)	(1,056)	4,607	02/18/2026
03066F-AH-4	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2017-4 CLASS D 3.080% 12/18/23		06/04/2021	Various		10,702,223	10,450,000	10,781,461	10,760,388		(85,605)		(85,605)		10,674,783		27,439	27,439	147,498	12/18/2023
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.022% 05/25/34		12/01/2021	Paydown		2,597,265	2,597,265	2,597,265	2,597,265						2,597,265				64,292	05/25/2034
03072S-UQ-6	AMSI 2004-R9 M3 MEZ FLT STEP 1.123% 10/25/34		12/02/2021	MIZUHO SECURITIES USA INC.		1,256,020	1,256,806	1,123,663	1,216,611		10,564		10,564		1,227,175		28,845	28,845	13,448	10/25/2034
03072S-UQ-6	AMSI 2004-R9 M3 MEZ FLT STEP 1.123% 10/25/34		11/26/2021	Paydown		628,141	628,141	561,597	608,052		20,089		20,089		628,141				3,803	10/25/2034
031162-CX-6	AMGEN INC SERIES 144A 2.770% 09/01/53		05/13/2021	Tax Free Exchange		19,249,747	20,000,000	19,241,600	19,244,234		5,513		5,513		19,249,747				415,500	09/01/2053
032095-AB-7	AMPHENOL CORP SR UNSEC 4.000% 02/01/22		11/01/2021	Call 100.0000		38,180,000	38,180,000	38,152,949	38,173,797		2,427		2,427		38,176,224		3,776	3,776	1,909,000	02/01/2022
032095-AE-1	AMPHENOL CORP SR UNSEC 3.125% 09/15/21		08/15/2021	Call 100.0000		13,200,000	13,200,000	13,188,384	13,198,724		1,122		1,122		13,199,846		154	154	378,125	09/15/2021
032654-AJ-4	ANALOG DEVICES INC SR UNSEC 3.900% 12/15/25		10/04/2021	TENDER SALE		29,527,052	26,550,000	26,878,625	26,738,427		(28,487)		(28,487)		26,709,940		2,817,112	2,817,112	834,113	12/15/2025
032654-AJ-4	ANALOG DEVICES INC SR UNSEC 3.900% 12/15/25		10/20/2021	Call 110.3810		18,268,056	16,550,000	16,540,625	16,544,747		731		731		16,545,479		4,521	4,521	2,264,895	12/15/2025
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		10/04/2021	TENDER SALE		13,014,183	12,350,000	12,305,417	12,330,164		4,976		4,976		12,335,139		679,044	679,044	321,615	12/05/2023
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		10/20/2021	Call 105.0170		105,017	100,000	99,639	99,839		42		42		99,882		118	118	7,751	12/05/2023
032654-AP-0	ANALOG DEVICES INC SR UNSEC 4.500% 12/05/36		10/04/2021	TENDER SALE		4,835,844	3,900,000	3,874,572	3,878,078		728		728		3,878,806		957,038	957,038	146,250	12/05/2036
037411-AW-5	APACHE CORP SR UNSEC 5.100% 09/01/40		08/18/2021	Various		16,237,500	15,000,000	14,840,400	14,871,313		2,431		2,431		14,873,745		1,363,755	1,363,755	741,625	09/01/2040
037411-BA-2	APACHE CORP SR UNSEC 4.750% 04/15/43		08/13/2021	Various		26,322,250	24,950,000	24,881,388	24,892,132		926		926		24,893,058		1,429,192	1,429,192	990,896	04/15/2043
037411-BC-8	APACHE CORP SR UNSEC 4.250% 01/15/44		08/13/2021	Various		24,893,000	24,893,000	24,678,920	24,712,110		2,930		2,930		24,715,040		177,960	177,960	1,149,054	01/15/2044
037833-AK-6	APPLE INC SR UNSEC 2.400% 05/03/23		04/30/2021	GOLDMAN SACHS & COMPANY		57,437,478	55,100,000	54,631,967	54,974,142		16,585		16,585		54,990,727		2,446,751	2,446,751	638,207	05/03/2023
037833-AR-1	APPLE INC SR UNSEC 2.850% 05/06/21		05/06/2021	Maturity		4,500,000	4,500,000	4,488,930	4,499,402		598		598		4,500,000				64,125	05/06/2021
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		09/24/2021	Call 115.0235		78,981,811	68,665,806	69,009,135	68,924,655		(21,017)		(21,017)		68,903,638		(237,832)	(237,832)	12,519,148	06/15/2028
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		09/15/2021	Redemption 100.0000		1,400,832	1,400,832	1,407,836	1,406,113		(5,281)		(5,281)		1,400,832				24,622	06/15/2028
03789X-AD-0	DIN 2019-1A A2I SEQ 4.194% 06/07/49		09/05/2021	Paydown		88,125	88,125	88,125	88,125						88,125				1,848	06/07/2049
03789X-AE-8	DIN 2019-1A A2II SUB 4.723% 06/07/49		09/05/2021	Paydown		181,650	181,650	181,650	181,650						181,650				4,290	06/07/2049
038522-AN-8	ARAMARK SERVICES INC CO.GUARNT 4.750% 06/01/26		02/19/2021	BARCLAYS BANK PLC		1,025,000	1,000,000	1,000,000	1,000,000						1,000,000		25,000	25,000	10,819	06/01/2026
038522-AN-8	ARAMARK SERVICES INC CO.GUARNT 4.750% 06/01/26		06/02/2021	Call 102.3750		12,899,250	12,600,000	12,452,860	12,506,257		6,334		6,334		12,512,591		87,409	87,409	600,163	06/01/2026
038522-AP-3	ARAMARK SERVICES INC CO.GUARNT 5.000% 04/01/25		08/02/2021	Various		23,959,781	23,325,000	23,325,000	23,325,000						23,325,000		634,781	634,781	607,010	04/01/2025
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		10/30/2021	Paydown		75,000	75,000	75,000	75,000						75,000				1,517	07/30/2050
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		06/01/2021	Paydown		439,649	439,649	279,426	322,666		116,983		116,983		439,649				6,652	12/21/2042
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		12/31/2021	Redemption 100.0000		7,762,360	7,762,360	7,762,360	7,762,360						7,762,360				401,750	09/30/2023
043436-AU-8	ASBURY AUTOMOTIVE GROUP SERIES WI 4.500% 03/01/28		10/18/2021	BANK OF AMERICA		3,064,710	3,012,000	3,012,000	3,012,000						3,012,000		52,710	52,710	153,989	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP SERIES WI 4.750% 03/01/30		10/18/2021	BANK OF AMERICA		1,999,135	1,948,000	1,948,000	1,948,000						1,948,000		51,135	51,135	105,124	03/01/2030
044209-AF-1	ASHLAND LLC CO.GUARNT 4.750% 08/15/22		09/02/2021	Call 103.9684		4,484,158	4,313,000	4,304,968	4,311,034		794		794		4,311,827		1,173	1,173	385,700	08/15/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
045054-AD-5	ASHTEAD CAPITAL INC SECURED 4.125% 08/15/25		08/18/2021	Call 102.0630		6,812,705	6,675,000	6,675,000	6,675,000						6,675,000				415,344	08/15/2025
045054-AH-6	ASHTEAD CAPITAL INC SECURED 5.250% 08/01/26		08/13/2021	Call 103.9380		15,590,700	15,000,000	15,000,000	15,000,000						15,000,000				1,404,450	08/01/2026
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 1.355% 06/15/33		09/15/2021	Paydown		2,553,370	2,553,370	2,416,127	2,553,370						2,553,370				28,713	06/15/2033
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 2.203% 03/25/32		12/27/2021	Paydown		16,765	16,765	5,219	6,116		10,649		10,649		16,765				218	03/25/2032
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		11/30/2021	Redemption 100.0000		1,074,270	1,074,270	1,074,270	1,074,270						1,074,270				24,144	05/31/2047
04621X-AF-5	ASSURANT INC SR UNSEC 4.000% 03/15/23		07/12/2021	Call 105.6587		39,886,166	37,750,000	37,258,778	37,617,988		30,373		30,373		37,648,361		101,639	101,639	3,381,916	03/15/2023
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2021	Redemption 100.0000		955,566	955,566	955,566	955,566						955,566				25,805	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2021	Redemption 100.0000		674,517	674,517	674,517	674,517						674,517				18,215	09/01/2042
048303-CE-9	ATLANTIC CITY ELECTRIC 1ST MORTG 4.350% 04/01/21		04/01/2021	Various		12,500,000	12,500,000	12,481,000	12,499,425		575		575		12,500,000				271,875	04/01/2021
05348E-AQ-2	AVALONBAY COMMUNITIES SR UNSEC 2.950% 09/15/22		09/13/2021	Call 102.6994		56,910,866	55,415,000	54,574,463	55,229,129		73,669		73,669		55,302,798		112,202	112,202	3,112,445	09/15/2022
05377R-CF-9	AESOP 2016-1A B SUB 3.780% 06/20/22		06/20/2021	Paydown		9,000,000	9,000,000	8,999,967	8,999,986		14		14		9,000,000				99,225	06/20/2022
05377R-CH-5	AESOP 2016-1A C SUB 4.940% 06/20/22		06/20/2021	Paydown		5,000,000	5,000,000	4,998,082	4,999,829		171		171		5,000,000				72,042	06/20/2022
05377R-CM-4	AESOP 2016-2A B SUB 3.360% 11/20/22		11/20/2021	Paydown		7,250,000	7,250,000	7,248,459	7,249,758		242		242		7,250,000				172,550	11/20/2022
05377R-CP-7	AESOP 2016-2A C SUB 4.830% 11/20/22		11/20/2021	Paydown		3,500,000	3,500,000	3,498,518	3,499,760		240		240		3,500,000				119,744	11/20/2022
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 1.022% 05/26/46		12/01/2021	Paydown		3,173,852	3,173,852	2,777,121	2,946,287		227,565		227,565		3,173,852				21,266	05/26/2046
05524V-AA-5	BAMLL 2011-FSHN A SEQ 4.420% 07/11/33		05/11/2021	Call 100.0000		50,000,000	50,000,000	50,998,300	50,002,964		(43,855)		(43,855)		49,959,109		40,891	40,891	920,833	07/11/2033
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.313% 04/25/37		12/27/2021	Paydown		199,476	199,476	177,533	184,437		15,038		15,038		199,476				689	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.244% 04/25/37		12/27/2021	Paydown		549,558	549,558	489,106	508,150		41,408		41,408		549,558				1,395	04/25/2037
05566S-AA-1	BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 01/15/23		01/15/2021	Redemption 100.0000		425,528	425,528	430,035	425,873		(346)		(346)		425,528				10,276	01/15/2023
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23		10/01/2021	Redemption 100.0000		60,955	60,955	60,955	60,955						60,955				1,520	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		10/01/2021	Redemption 100.0000		833,619	833,619	838,586	834,972		(1,353)		(1,353)		833,619				25,023	04/01/2024
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		12/25/2021	Paydown		831,530	831,530	831,320	831,401		129		129		831,530				12,876	05/25/2029
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		12/25/2021	Paydown		274,775	274,775	274,735	274,750		24		24		274,775				4,689	05/25/2029
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		12/15/2021	Redemption 100.0000		886,518	886,518	886,518	886,518						886,518				20,589	03/15/2037
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		12/31/2021	Redemption 100.0000		658,536	658,536	633,596	639,652		18,883		18,883		658,536				15,939	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		12/30/2021	Redemption 100.0000		180,903	180,903	180,903	180,903						180,903				4,553	01/31/2036
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		12/02/2021	Paydown		1,401,862	1,401,862	1,401,828	1,401,839		23		23		1,401,862				21,605	10/04/2032
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		12/02/2021	Paydown		350,440	350,440	350,419	350,425		14		14		350,440				6,573	10/04/2032
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		12/02/2021	Paydown		1,072,333	1,072,333	1,072,117	1,072,158		175		175		1,072,333				24,289	02/02/2034
05643#-AA-6	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22		12/31/2021	Redemption 100.0000		8,055,009	8,055,009	8,055,009	8,055,009						8,055,009				350,123	09/30/2022
059165-ED-8	BALTIMORE GAS & ELECTRIC SR UNSEC 3.500% 11/15/21		08/15/2021	Call 100.0000		16,000,000	16,000,000	15,911,840	15,991,037		6,369		6,369		15,997,406		2,594	2,594	420,000	11/15/2021
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		12/01/2021	Paydown		211,360	211,360	198,084	201,387		9,973		9,973		211,360				6,062	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		12/01/2021	Paydown		446,710	446,710	453,044	451,703		(4,993)		(4,993)		446,710				12,813	11/25/2032
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		11/01/2021	Paydown		599,337	599,337	586,255	587,390		11,947		11,947		599,337				9,055	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		12/01/2021	Paydown		303,141	331,736	295,838	303,364		25,906		25,906		329,270		(26,130)	(26,130)	7,123	10/25/2035
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		01/01/2021	Paydown		1,620,662	1,620,662	1,215,513	1,288,098		332,564		332,564		1,620,662				7,428	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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		01/01/2021	Paydown		1,498,288	1,498,288	944,711	1,016,685		481,604		481,604		1,498,288				6,867	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 2.388% 11/25/33		12/01/2021	Paydown		619,489	619,489	575,351	582,219		37,270		37,270		619,489				8,371	11/25/2033
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 2.710% 08/25/34		12/01/2021	Paydown		1,489,188	1,489,188	1,230,267	984,406		504,782		504,782		1,489,188				21,024	08/25/2034
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 2.619% 12/25/34		12/01/2021	Paydown		482,873	482,873	472,008	473,558		9,315		9,315		482,873				5,483	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		12/01/2021	Paydown		430,703	503,352	463,319	507,455		(3,487)		(3,487)		503,967		(73,264)	(73,264)	9,113	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A2O SEQ AS 5.750% 03/25/36		11/01/2021	Paydown		1,273,152	1,307,114	897,746	725,306		566,763		566,763		1,292,069		(18,917)	(18,917)	35,253	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		12/01/2021	Paydown		170,826	181,913	117,221	95,779		80,786		80,786		176,565		(5,739)	(5,739)	3,983	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		12/01/2021	Paydown		486,805	509,017	351,692	362,419		140,217		140,217		502,636		(15,831)	(15,831)	14,689	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		12/01/2021	Paydown		610,028	637,837	315,855	304,223		319,073		319,073		623,296		(13,268)	(13,268)	18,394	05/25/2036
059500-AF-5	BACM 2006-3 AM CSTR AFC SEQ 5.857% 07/10/44		11/28/2021	DIRECT																07/10/2044
059500-AF-5	BACM 2006-3 AM CSTR AFC SEQ 5.857% 07/10/44		11/01/2021	Paydown		2,567,065	11,198,251	2,725,879	2,725,879		1,942,190		1,942,190		4,668,069		(2,101,004)	(2,101,004)	909,769	07/10/2044
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		12/01/2021	Paydown		1,764,928	1,764,928	1,752,725	1,753,175		11,753		11,753		1,764,928				40,493	09/25/2036
05950R-AK-5	BAFC 2006-6 1A1O SSNR NAS 6.000% 08/25/36		12/01/2021	Paydown		833,757	850,383	800,438	823,142		26,706		26,706		849,849		(16,092)	(16,092)	23,419	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		12/01/2021	Paydown		262,164	270,242	73,286	22,158		240,664		240,664		262,821		(658)	(658)	9,746	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 2.105% 12/20/36		12/01/2021	Paydown		1,550,787	1,550,787	1,482,406	1,486,374		64,413		64,413		1,550,787				21,523	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		12/01/2021	Paydown		3,009	3,009	3,086	3,009						3,009				145	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		12/01/2021	Paydown		27,731	27,731	26,691	26,834		897		897		27,731				940	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		12/01/2021	Paydown		198,295	198,295	192,108	192,747		5,548		5,548		198,295				5,260	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 2.787% 05/25/35		12/01/2021	Paydown		327,648	327,648	310,856	312,246		15,403		15,403		327,648				5,474	05/25/2035
06406H-BY-4	BANK OF NY MELLON CORP SR UNSEC 3.550% 09/23/21		08/23/2021	Call 100.0000		45,000,000	45,000,000	45,821,100	45,063,571		(63,703)		(63,703)		44,999,867		133	133	1,464,375	09/23/2021
06887#-AA-9	BARRY-WEHMILLER COS-INC. 2011-SR 4.570% 01/26/21		01/26/2021	Maturity		46,000,000	46,000,000	47,141,980	46,011,806		(11,806)		(11,806)		46,000,000				1,051,100	01/26/2021
07325N-DA-7	BAYVIEW FINANCIAL ACQUISITION 2006-A M3 MEZ FLT STEP IRC NAS 0.753% 02/28/41		07/09/2021	TRANSFER		2,498,031	2,500,000	1,968,750	2,310,079		54,881		54,881		2,364,960		133,071	133,071	14,613	02/28/2041
07325N-DB-5	BAYVIEW FINANCIAL ACQUISITION 2006-A M4 MEZ FLT STEP IRC NAS 0.853% 02/28/41		07/09/2021	TRANSFER		8,418,320	8,428,000	6,068,160	7,187,852		187,592		187,592		7,375,445		1,042,876	1,042,876	56,040	02/28/2041
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		03/31/2021	Redemption 100.0000		5,713,634	5,713,634	5,709,788	5,711,380		2,254		2,254		5,713,634				21,637	01/02/2025
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		06/01/2021	Tax Free Exchange		6,926,398	6,928,866	6,924,202	6,926,132		265		265		6,926,398				63,432	01/02/2025
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 2.006% 04/25/34		12/01/2021	Paydown		395,124	395,124	393,766	393,833		1,291		1,291		395,124				4,147	04/25/2034
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 2.697% 07/25/34		12/01/2021	Paydown		1,372,532	1,372,532	1,373,390	1,372,204		328		328		1,372,532				19,311	07/25/2034
07386H-ME-8	BALTA 2004-10 M1 MEZ FLT STEP AFC IR 1.003% 09/25/34		07/29/2021	CREDIT SUISSE SECURITIES US LL		2,604,875	2,594,336	2,245,722	2,396,156		25,791		25,791		2,421,947		182,928	182,928	13,290	09/25/2034
07386H-ME-8	BALTA 2004-10 M1 MEZ FLT STEP AFC IR 1.003% 09/25/34		07/26/2021	Paydown		1,299,305	1,299,305	1,124,711	1,200,052		99,253		99,253		1,299,305				4,173	09/25/2034
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		12/31/2021	Redemption 100.0000		748,000	748,000	748,000	748,000						748,000				22,999	10/08/2025
073879-KC-1	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.078% 11/25/34		07/20/2021	MORGAN STANLEY & CO. INC.		12,410,582	12,402,830	10,866,494	11,693,540		96,303		96,303		11,789,843		620,739	620,739	77,236	11/25/2034
073879-KC-1	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.078% 11/25/34		06/25/2021	Paydown		1,959,088	1,959,088	1,716,416	1,847,052		112,036		112,036		1,959,088				5,834	11/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35		12/01/2021	Paydown		2,770,501	2,770,501	2,173,016	1,989,884		780,617		780,617		2,770,501				40,210	02/25/2035
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		12/01/2021	Paydown		1,003,958	1,003,958	809,378	712,767		291,191		291,191		1,003,958				23,107	04/25/2035
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 2.460% 02/25/36		12/01/2021	Paydown		799,586	799,586	766,578	781,573		18,013		18,013		799,586				13,741	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.273% 06/25/47		12/27/2021	Paydown		583,930	583,930	485,392	496,257		87,673		87,673		583,930				751	06/25/2047
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.283% 06/25/37		12/27/2021	Paydown		2,010,494	2,010,494	1,781,541	1,821,369		189,125		189,125		2,010,494				3,173	06/25/2037
075887-BA-6	BECTON DICKINSON AND CO SR UNSEC 3.125% 11/08/21		03/13/2021	Call 101.8570		40,742,815	40,000,000	40,123,600	40,012,251		(2,801)		(2,801)		40,009,450		(9,450)	(9,450)	1,176,843	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC 3.734% 12/15/24		08/18/2021	TENDER SALE		25,679,589	24,221,000	24,295,955	24,251,097		(5,037)		(5,037)		24,246,060		1,433,528	1,433,528	615,503	12/15/2024
084659-AU-5	BERKSHIRE HATHWAY ENERGY SERIES 144A 3.700% 07/15/30		03/03/2021	Tax Free Exchange		12,149,990	12,150,000	12,148,056	12,149,843		147		147		12,149,990				419,580	07/15/2030
084659-AW-1	BERKSHIRE HATHWAY ENERGY 4.250% 10/15/50		03/03/2021	Tax Free Exchange		6,962,598	7,000,000	6,961,850	6,962,493		105		105		6,962,598				114,042	10/15/2050
084670-BC-1	BERKSHIRE HATHAWAY INC SR UNSEC 3.750% 08/15/21		08/15/2021	Maturity		7,500,000	7,500,000	7,499,400	7,499,956		44		44		7,500,000				281,250	08/15/2021
08576P-AA-9	BERRY GLOBAL INC SECURED 4.500% 02/15/26		05/28/2021	Call 102.2500		3,259,730	3,188,000	3,188,000	3,188,000						3,188,000				180,195	02/15/2026
085790-AY-9	BERRY GLOBAL INC SECURED 5.125% 07/15/23		07/15/2021	Call 100.4025		4,301,242	4,284,000	4,158,158	4,236,936		6,782		6,782		4,243,718		40,282	40,282	203,839	07/15/2023
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		12/15/2021	Redemption 100.0000		156,601	156,601	156,601	156,601						156,601				4,874	12/15/2031
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		12/15/2021	Redemption 100.0000		218,874	218,874	220,037	219,449		(575)		(575)		218,874				7,432	09/15/2030
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		12/15/2021	Redemption 100.0000		138,200	138,200	138,200	138,200						138,200				4,777	10/15/2033
08866#-AA-0	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34		12/17/2021	Call 130.3086		3,821,543	2,932,686	2,932,686	2,932,686						2,932,686				1,086,887	01/15/2034
08866#-AA-0	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34		12/15/2021	Redemption 100.0000		153,066	153,066	153,066	153,066						153,066				5,578	01/15/2034
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		12/15/2021	Redemption 100.0000		163,451	163,451	163,451	163,451						163,451				6,011	12/15/2033
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		12/15/2021	Redemption 100.0000		149,611	149,611	149,611	149,611						149,611				5,378	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		12/15/2021	Redemption 100.0000		199,799	199,799	199,799	199,799						199,799				7,491	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		12/15/2021	Redemption 100.0000		246,554	246,554	246,554	246,554						246,554				9,244	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		12/15/2021	Redemption 100.0000		1,245,640	1,245,640	1,245,640	1,245,640						1,245,640				44,214	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		12/15/2021	Redemption 100.0000		147,922	147,922	147,922	147,922						147,922				5,521	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		12/15/2021	Redemption 100.0000		112,056	112,056	112,056	112,056						112,056				3,702	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		12/15/2021	Redemption 100.0000		259,223	259,223	259,223	259,223						259,223				5,626	06/15/2032
092174-AA-9	BLACK KNIGHT INFOSERV LL SERIES 144A 3.625% 09/01/28		04/05/2021	GOLDMAN SACHS & COMPANY		2,757,315	2,805,000	2,805,000	2,805,000						2,805,000		(47,685)	(47,685)	62,421	09/01/2028
09247X-AH-4	BLACKROCK INC SR UNSEC 4.250% 05/24/21		05/24/2021	Various		60,000,000	60,000,000	59,656,800	59,983,516		16,484		16,484		60,000,000				1,275,000	05/24/2021
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		12/15/2021	Redemption 100.0000		2,577,793	2,577,793	2,577,793	2,577,793						2,577,793				50,890	09/15/2025
095370-AB-8	BLUE CUBE SPINCO LLC CO.GUARNT 9.750% 10/15/23		01/15/2021	Call 102.4380		7,508,705	7,330,000	7,330,000	7,330,000						7,330,000				357,374	10/15/2023
095370-AD-4	BLUE CUBE SPINCO LLC CO.GUARNT 10.000% 10/15/25		05/14/2021	Call 105.0000		37,238,250	35,465,000	35,465,000	35,465,000						35,465,000				3,564,109	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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		12/15/2021	Redemption 100.0000		634,443	634,443	634,443	634,443						634,443				14,657	03/15/2043
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		12/15/2021	Redemption 100.0000		270,220	270,220	270,220	270,220						270,220				5,449	06/15/2040
10112R-AS-3	BOSTON PROPERTIES LP SR UNSEC 4.125% 05/15/21		02/14/2021	Call 100.0000		17,000,000	17,000,000	16,838,100	16,992,859		2,345		2,345		16,995,204		4,796	4,796	173,365	05/15/2021
10112R-AU-8	BOSTON PROPERTIES LP SR UNSEC 3.850% 02/01/23		10/15/2021	Call 104.2844		30,763,898	29,500,000	29,434,805	29,484,804		5,608		5,608		29,490,413		9,587	9,587	2,633,082	02/01/2023
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		12/15/2021	Redemption 100.0000		7,886,258	7,886,258	7,886,258	7,886,258						7,886,258				194,582	09/30/2038
10373Q-AG-5	BP CAP MARKETS AMERICA CO.GUARNT 4.742% 03/11/21		03/11/2021	Various		39,850,000	39,850,000	40,875,070	39,940,022		(90,022)		(90,022)		39,850,000				944,844	03/11/2021
10373Q-AJ-9	BP CAP MARKETS AMERICA CO.GUARNT 3.245% 05/06/22		07/13/2021	Call 102.4160		30,724,800	30,000,000	29,653,201	29,857,894		55,228		55,228		29,913,122		86,878	86,878	1,392,729	05/06/2022
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2021	Redemption 100.0000		1,525,807	1,525,807	1,525,807	1,525,807						1,525,807				43,276	09/30/2041
110122-DB-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.625% 05/15/24		02/18/2021	TENDER SALE		2,617,250	2,500,000	2,614,796	2,600,509		(4,619)		(4,619)		2,595,890		21,360	21,360	24,670	05/15/2024
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25		02/18/2021	TENDER SALE		44,328,418	41,008,000	43,742,062	43,501,367		(75,739)		(75,739)		43,425,628		902,790	902,790	829,842	08/15/2025
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		12/20/2021	Redemption 100.0000		711,513	711,513	711,513	711,513						711,513				16,978	09/20/2031
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		11/15/2021	Redemption 100.0000		1,356,209	1,356,209	1,356,209	1,356,209						1,356,209				24,280	11/15/2032
11120V-AD-5	BRIXMOR OPERATING PART SR UNSEC 3.250% 09/15/23		09/02/2021	Call 105.1000		18,628,975	17,725,000	17,695,801	17,713,070		2,812		2,812		17,715,882		9,118	9,118	1,459,235	09/15/2023
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		12/01/2021	Redemption 100.0000		755,403	755,403	755,403	755,403						755,403				29,611	01/01/2030
11135F-AL-5	BROADCOM INC SERIES WI 4.110% 09/15/28		09/24/2021	Taxable Exchange		1,526,053	1,361,000	1,359,365	1,359,438		130		130		1,359,568		166,484	166,484	58,268	09/15/2028
11135F-AQ-4	BROADCOM INC SERIES WI 4.150% 11/15/30		09/24/2021	Taxable Exchange		486,198	433,000	432,530	432,607		151		151		432,758		53,439	53,439	15,723	11/15/2030
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		12/30/2021	Redemption 100.0000		506,158	506,158	506,158	506,158						506,158				20,510	06/30/2039
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		12/01/2021	Redemption 100.0000		1,061,010	1,061,010	1,061,010	1,061,010						1,061,010				24,601	07/10/2035
12189L-AD-3	BURLINGTN NORTH SANTA FE SR UNSEC 4.100% 06/01/21		03/01/2021	Call 100.0000		10,000,000	10,000,000	9,956,700	9,997,845		842		842		9,998,687		1,313	1,313	102,500	06/01/2021
12189L-AF-8	BURLINGTN NORTH SANTA FE SR UNSEC 3.450% 09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	4,987,650	4,999,003		640		640		4,999,643		357	357	129,375	09/15/2021
12189L-AH-4	BURLINGTN NORTH SANTA FE SR UNSEC 3.050% 03/15/22		12/15/2021	Call 100.0000		10,000,000	10,000,000	9,975,000	9,996,602		2,687		2,687		9,999,289		711	711	381,250	03/15/2022
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		01/15/2021	Redemption 100.0000		20,331	20,331	20,265	20,330		1		1		20,331				465	01/15/2021
122014-AE-3	BURLINGTON RESOURCES CO.GUARNT 9.125% 10/01/21		10/01/2021	Maturity		20,000,000	20,000,000	19,886,600	19,992,024		7,976		7,976		20,000,000				1,825,000	10/01/2021
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		01/27/2021	CREDIT SUISSE SECURITIES US LL		230,755	230,557	230,419	230,540						230,540		216	216	1,031	10/15/2044
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		08/16/2021	Paydown		27,478,701	27,478,701	27,462,181	27,476,639		2,062		2,062		27,478,701				669,634	10/15/2044
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		01/27/2021	CREDIT SUISSE SECURITIES US LL		666,645	665,994	665,801	665,942		3		3		665,944		700	700	3,150	04/15/2047
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		12/15/2021	Paydown		512,309	512,309	512,161	512,269		41		41		512,309				12,226	04/15/2047
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		12/15/2021	Paydown		671,861	671,861	671,768	671,812		49		49		671,861				17,335	04/15/2047
124847-AC-8	ENTERCOM MEDIA CORP CO.GUARNT 7.250% 11/01/24		04/10/2021	Call 103.6250		25,252,376	24,369,000	25,875,526	24,908,633		(76,873)		(76,873)		24,831,760		(462,760)	(462,760)	1,663,692	11/01/2024
1248EP-BK-8	CCO HLDGS LLC/CAP CORP SR UNSEC 5.875% 05/01/27		06/19/2021	Call 102.9380		15,440,700	15,000,000	15,000,000	15,000,000						15,000,000				998,825	05/01/2027
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 0.221% 07/25/37		12/27/2021	Paydown		226,777	226,777	115,928	105,008		121,770		121,770		226,777				268	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12495B-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		12/15/2021	Redemption 100.0000		389,461	389,461	393,114	391,923		(2,462)		(2,462)		389,461				14,171	01/15/2036
12496B-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		12/15/2021	Redemption 100.0000		203,234	203,234	203,234	203,234						203,234				5,779	05/15/2044
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		12/15/2021	Redemption 100.0000		68,314	68,314	68,314	68,314						68,314				1,757	01/15/2044
12498B-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		12/15/2021	Redemption 100.0000		201,909	201,909	201,909	201,909						201,909				4,882	08/15/2043
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.070% 12/25/36		12/01/2021	Paydown		352,113	352,113	301,358	312,135		39,979		39,979		352,113				6,064	12/25/2036
12502B-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22		12/10/2021	Redemption 100.0000		337,926	337,926	337,926	337,926						337,926				10,392	02/28/2022
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		12/10/2021	Paydown		4,142,857	4,142,857	4,142,857	4,142,857						4,142,857				106,592	07/10/2022
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		12/10/2021	Redemption 100.0000		333,496	333,496	333,496	333,496						333,496				9,329	06/30/2023
12504B-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		12/15/2021	Redemption 100.0000		226,294	226,294	226,294	226,294						226,294				5,373	06/15/2042
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CO.GUARNT 5.625% 02/15/24		02/16/2021	Call 100.9380		10,194,738	10,100,000	10,147,194	10,109,837		(1,080)		(1,080)		10,108,757		(8,757)	(8,757)	238,347	02/15/2024
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		12/15/2021	Paydown		28,750	28,750	28,732	28,735		15		15		28,750				594	02/15/2050
12514B-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		12/30/2021	Redemption 100.0000		813,198	813,198	813,198	813,198						813,198				31,152	06/30/2037
12524B-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		12/31/2021	Redemption 100.0000		2,606,094	2,606,094	2,606,094	2,606,094						2,606,094				85,446	12/31/2028
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		12/01/2021	Paydown		4,084	4,084	4,234	4,214		(130)		(130)		4,084				63	04/15/2052
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		11/01/2021	Paydown		1,286,204	1,286,204	1,299,058	1,292,228		(6,025)		(6,025)		1,286,204				25,694	12/10/2054
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		12/01/2021	Paydown		4,870,449	4,870,449	4,919,128	4,896,905		(26,456)		(26,456)		4,870,449				135,529	06/15/2050
12535A-AG-5	CGRBS 2013-VN05 C SUB CSTR 3.703% 03/13/35		04/22/2021	CREDIT SUISSE SECURITIES US LL		10,446,094	10,000,000	9,970,950	9,983,658		601		601		9,984,259		461,835	461,835	146,181	03/13/2035
12535A-AJ-9	CGRBS 2013-VN05 D SUB CSTR 3.584% 03/13/35		04/22/2021	CREDIT SUISSE SECURITIES US LL		10,445,703	10,000,000	9,610,162	9,892,961		13,288		13,288		9,906,249		539,454	539,454	146,181	03/13/2035
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		12/01/2021	Redemption 100.0000		1,228,541	1,228,541	1,228,541	1,228,541						1,228,541				44,294	11/01/2032
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		12/10/2021	Redemption 100.0000		5,559,813	5,559,813	5,559,813	5,559,813						5,559,813				172,415	12/10/2023
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		12/10/2021	Redemption 100.0000		3,474,861	3,474,861	3,474,861	3,474,861						3,474,861				81,466	01/10/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		12/10/2021	Redemption 100.0000		2,820,080	2,820,080	2,820,080	2,820,080						2,820,080				50,663	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		12/10/2021	Redemption 100.0000		3,016,234	3,016,234	3,016,234	3,016,234						3,016,234				79,442	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		12/05/2021	Redemption 100.0000		1,630,722	1,630,722	1,630,722	1,630,722						1,630,722				38,217	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		12/10/2021	Redemption 100.0000		496,590	496,590	496,590	496,590						496,590				12,842	12/10/2033
12540B-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		12/10/2021	Redemption 100.0000		1,864,491	1,864,491	1,864,491	1,864,491						1,864,491				48,508	07/10/2040
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		12/01/2021	Paydown		808,669	808,669	525,249	374,537		434,132		434,132		808,669				23,969	05/25/2036
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		12/01/2021	Paydown		207,042	189,317	97,122	82,843		116,823		116,823		199,666		7,376	7,376	7,454	09/25/2036
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		12/01/2021	Paydown		869,096	863,328	473,905	446,326		419,921		419,921		866,246		2,850	2,850	28,646	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		12/01/2021	Paydown		435,946	433,052	249,581	234,411		200,038		200,038		434,450		1,496	1,496	14,369	10/25/2036
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		12/01/2021	Paydown		1,166,615	1,131,548	567,779	441,509		712,094		712,094		1,153,602		13,012	13,012	37,748	01/25/2037
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		12/01/2021	Paydown		1,138,419	1,177,767	740,408	643,259		516,056		516,056		1,159,315		(20,896)	(20,896)	34,183	02/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		12/01/2021	Paydown		483,524	500,236	206,226	94,181		392,371		392,371		486,552		(3,028)	(3,028)	14,519	02/25/2037
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		12/01/2021	Paydown		91,611	94,778				91,611		91,611		91,611				2,751	02/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		12/01/2021	Paydown		565,357	574,930	356,376	311,690		258,720		258,720		570,409		(5,052)	(5,052)	16,873	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		12/01/2021	Paydown		405,931	412,805	275,664	245,403		164,516		164,516		409,920		(3,988)	(3,988)	13,124	09/25/2037
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		12/01/2021	Paydown		1,056,288	1,047,353	710,835	610,377		441,101		441,101		1,051,477		4,811	4,811	35,010	08/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		12/01/2021	Paydown		278,352	271,333	89,941	79,450		196,943		196,943		276,393		1,959	1,959	9,379	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		12/01/2021	Paydown		1,223,387	1,250,646	577,427	515,171		719,001		719,001		1,234,172		(10,785)	(10,785)	40,901	07/25/2037
125523-BR-0	CIGNA CORP NEW GLBL NT 3.900% 02/15/22		03/18/2021	Call 103.0871		3,195,701	3,100,000	3,175,029	3,153,796		(9,722)		(9,722)		3,144,073		(44,073)	(44,073)	167,233	02/15/2022
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		12/16/2021	Redemption 100.0000		540,177	540,177	540,177	540,177						540,177				16,494	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		12/10/2021	Redemption 100.0000		522,496	522,496	522,496	522,496						522,496				14,434	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		12/15/2021	Redemption 100.0000		475,869	475,869	475,869	475,869						475,869				11,165	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		12/15/2021	Redemption 100.0000		926,599	926,599	926,599	926,599						926,599				21,982	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		12/15/2021	Redemption 100.0000		4,069,343	4,069,343	4,069,343	4,069,343						4,069,343				87,228	10/15/2029
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		12/10/2021	Redemption 100.0000		5,422,509	5,422,509	5,422,509	5,422,509						5,422,509				107,627	09/10/2035
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		12/17/2021	Paydown		997,500	997,500	997,040	997,051		449		449		997,500				11,219	09/18/2045
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		12/01/2021	Paydown		1,598,483	1,778,039	1,247,861	1,379,308		358,745		358,745		1,738,053		(139,570)	(139,570)	63,109	11/25/2036
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		12/01/2021	Paydown		1,569,798	1,740,533	1,079,133	1,100,955		576,775		576,775		1,677,730		(107,932)	(107,932)	56,183	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		12/01/2021	Paydown		757,631	840,032	507,548	567,944		245,533		245,533		813,477		(55,846)	(55,846)	27,115	07/25/2037
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		12/10/2021	Redemption 100.0000		686,162	686,162	686,162	686,162						686,162				15,808	10/10/2041
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		12/10/2021	Redemption 100.0000		3,315,814	3,315,814	3,315,814	3,315,814						3,315,814				61,013	12/10/2036
12592S-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		12/01/2021	Paydown		75	75				75		75		75				20	11/25/2027
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		12/10/2021	Redemption 100.0000		1,132,632	1,132,632	1,132,632	1,132,632						1,132,632				22,312	08/10/2032
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		12/05/2021	Redemption 100.0000		150,575	150,575	150,575	150,575						150,575				3,733	04/05/2050
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		12/08/2021	Call 100.0000		10,365,373	10,365,373	10,177,715	10,224,131		(1,623)		(1,623)		10,222,508		142,865	142,865	2,179,891	01/09/2024
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		12/10/2021	Redemption 100.0000		2,275,006	2,275,006	2,275,006	2,275,006						2,275,006				50,865	12/10/2026
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		12/10/2021	Redemption 100.0000		7,575,767	7,575,767	7,613,645	7,608,445		(32,678)		(32,678)		7,575,767				179,670	08/10/2038
12602*-AA-5	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 3.829% 08/05/23		11/10/2021	Call 100.0000		171,000,000	171,000,000	171,000,000	171,000,000						171,000,000				6,160,585	08/05/2023
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		12/10/2021	Redemption 100.0000		2,404,385	2,404,385	2,404,385	2,404,385						2,404,385				51,999	02/10/2029
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		12/10/2021	Redemption 100.0000		216,213	216,213	216,213	216,213						216,213				5,944	11/30/2043
12624B-AC-0	COMM 2012-CR1 A3 SEQ 3.391% 05/15/45		12/01/2021	Paydown		4,751,768	4,751,768	4,986,201	4,769,587		(17,819)		(17,819)		4,751,768				135,647	05/15/2045

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

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	COMM 2013-CR10 A4 AFC SEQ 4.210% 08/10/46																			
12626B-AD-6			01/28/2021	BARCLAYS BANK PLC		30,695,714	28,230,000	29,749,396	28,672,529		(14,466)		(14,466)		28,658,063		2,037,651	2,037,651	99,040	08/10/2046
12626L-AE-2	COMM 2013-CR11 A4 SEQ 4.258% 08/10/50		06/21/2021	Various		152,372,323	140,382,000	146,584,848	142,179,086		(172,638)		(172,638)		142,006,448		10,365,875	10,365,875	1,678,612	08/10/2050
	COMM 2013-CR11 AM SUB AFC 4.715% 08/10/50																			
12626L-BN-1			04/22/2021	BARCLAYS BANK PLC		5,140,762	4,750,000	5,220,732	4,899,360		(17,651)		(17,651)		4,881,709		259,052	259,052	90,207	08/10/2050
	CRH AMERICA INC CO.GUARNT 5.750% 01/15/21																			
12626P-AL-7			01/15/2021	Maturity		15,000,000	15,000,000	14,991,600	14,999,966		34		34		15,000,000				431,250	01/15/2021
	CSMC 2007-1 1A4 AFC SSNR AS 6.131%																			
126378-AH-1	02/25/37		12/01/2021	Paydown		832,040	832,040	312,026	263,625		568,415		568,415		832,040				9,489	02/25/2037
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		12/01/2021	Paydown		272,180	268,635	183,442	116,961		153,702		153,702		270,663		1,517	1,517	6,537	03/25/2037
126408-GZ-0	CSX CORP SR UNSEC 3.700% 11/01/23		02/26/2021	Call 0.0000		(19)													(19)	11/01/2023
	CSX TRANSPORTATION INC SR SEC 6.251%			Redemption																
126410-LM-9	01/15/23		07/15/2021	100.0000		142,909	142,909	142,909	142,909						142,909				8,933	01/15/2023
	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000%																			
12646X-AK-8	05/25/43		12/01/2021	Paydown		4,720,905	4,720,905	4,254,716	4,380,613		340,292		340,292		4,720,905				61,490	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		12/01/2021	Paydown		4,779,081	4,779,081	4,749,212	4,751,058		28,023		28,023		4,779,081				83,696	03/25/2044
	CTL PT TRUST SER 2013-TD BK NA SR-SEC			Redemption																
1264K#-AA-3	4.090% 01/15/34		12/15/2021	100.0000		163,005	163,005	163,005	163,005						163,005				3,634	01/15/2034
	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808%			Redemption																
1264K@-AA-5	08/15/37		12/15/2021	100.0000		598,245	598,245	598,245	598,245						598,245				12,411	08/15/2037
	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC			Redemption																
12654@-AA-0	4.910% 03/15/26		12/15/2021	100.0000		7,551,169	7,551,169	7,551,169	7,551,169						7,551,169				203,463	03/15/2026
	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500%			Redemption																
12655#-AA-7	05/15/25		12/15/2021	100.0000		492,880	492,880	492,880	492,880						492,880				12,094	05/15/2025
	CTL PT TRUST SER 2011-VA BEND SR-SEC			Redemption																
12656@-AA-8	4.320% 10/15/32		12/15/2021	100.0000		487,634	487,634	492,511	491,015		(3,380)		(3,380)		487,634				11,486	10/15/2032
	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000%																			
12657*-AA-9	01/18/32		08/17/2021	Call 121.8177		22,437,215	18,418,679	18,418,679	18,418,679						18,418,679				4,627,364	01/18/2032
	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000%			Redemption																
12657*-AA-9	01/18/32		07/18/2021	100.0000		474,960	474,960	474,960	474,960						474,960				7,949	01/18/2032
	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634%			Redemption																
12665#-AA-5	12/10/27		12/10/2021	100.0000		534,177	534,177	534,177	534,177						534,177				15,052	12/10/2027
	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789%			Redemption																
126650-AQ-3	01/10/26		12/10/2021	100.0000		1,074,382	1,074,382	1,074,865	1,074,521		(139)		(139)		1,074,382				33,849	01/10/2026
	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			Redemption																
126650-BA-7	5.411% 10/10/27		12/10/2021	100.0000		352,840	352,840	339,806	346,961		5,878		5,878		352,840				10,437	10/10/2027
	CVS PASS-THROUGH TRUST PT CERTS 6.036%			Redemption																
126650-BP-4	12/10/28		12/10/2021	100.0000		1,530,786	1,530,786	1,528,273	1,529,587		1,199		1,199		1,530,786				50,545	12/10/2028
				DEUTSCHE BANK																
126650-CF-5	CVS HEALTH CORP SR UNSEC 3.375% 08/12/24		07/30/2021	SECURITIES INCOR		19,452,656	18,125,000	17,957,888	18,057,863		10,375		10,375		18,068,238		1,384,418	1,384,418	596,426	08/12/2024
126650-CL-2	CVS HEALTH CORP SR UNSEC 3.875% 07/20/25		09/30/2021	RBC DAIN RAUSCHER INC.		5,472,250	5,000,000	4,949,700	4,974,632		3,919		3,919		4,978,551		493,699	493,699	233,576	07/20/2025
	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323%			Redemption																
12666*-AA-8	01/10/29		12/10/2021	100.0000		3,233,605	3,233,605	3,233,605	3,233,605						3,233,605				112,118	01/10/2029
	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			Redemption																
12666@-AA-6	6.212% 03/10/28		12/10/2021	100.0000		376,076	376,076	376,076	376,076						376,076				12,774	03/10/2028
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		12/01/2021	Paydown		270,751	270,751				270,751		270,751		270,751				6,019	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		12/01/2021	Paydown		916,045	944,240	602,687	742,935		195,526		195,526		938,461		(22,416)	(22,416)	31,771	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		12/01/2021	Paydown		385,672	385,672	91,401	95,980		289,692		289,692		385,672				8,288	05/25/2036
	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36																			
126670-QU-5			12/01/2021	Paydown		200,531	200,531	49,966	62,780		137,751		137,751		200,531				3,725	05/25/2036
126671-3T-1	CWL 2004-2 1A FLT STEP 0.543% 07/25/34		11/26/2021	Paydown		2,559,492	2,559,492	2,327,538	2,435,330		124,162		124,162		2,559,492				6,427	07/25/2034
126671-3X-2	CWL 2004-2 3A3 FLT STEP 0.803% 07/25/34		11/26/2021	Paydown		789,285	789,285	721,209	752,986		36,299		36,299		789,285				3,210	07/25/2034
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.173% 01/25/33		04/01/2021	Paydown		1,793	1,793				1,793		1,793		1,793				24	01/25/2033
	CWL 2004-1 M1 MEZ FLT STEP IRC 0.853%																			
126671-Z2-5	03/25/34		12/27/2021	Paydown		643,774	643,774	494,097	570,249		73,525		73,525		643,774				2,794	03/25/2034
	CWL 2004-6 1A1 FLT STEP IRC 0.643%																			
126673-AW-2	12/25/34		09/27/2021	Paydown		337,987	337,987	319,398	328,430		9,557		9,557		337,987				1,035	12/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-CB-6	CWL 2004-BC3 M2 MEZ FLT STEP IRC 1.003% 06/25/34		10/29/2021	MORGAN STANLEY & CO. INC.		933,799	934,967	864,888	898,164		6,354		6,354		904,518		29,281	29,281	8,061	06/25/2034
126673-JA-1	CWL 2004-10 AF5A STEP AFC AS 4.429% 02/25/35		11/01/2021	Paydown		957,834	957,834	957,809	955,496		2,338		2,338		957,834				21,016	02/25/2035
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		12/01/2021	Paydown		173,589	173,589	146,554	157,793		15,796		15,796		173,589				3,319	10/25/2035
126673-ND-0	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35		10/01/2021	Paydown		2,208,086	2,208,086	2,171,717	2,202,554		5,532		5,532		2,208,086				39,473	04/25/2035
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		05/01/2021	Paydown		2,995	2,995	2,823	2,959		36		36		2,995				25	03/25/2035
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		03/01/2021	Paydown		476	476	389	462		14		14		476				3	04/25/2035
126673-SN-3	CWL 2004-13 AF5B STEP AFC AS 4.657% 05/25/35		06/01/2021	Paydown		922,835	922,835	875,716	909,555		13,280		13,280		922,835				10,321	05/25/2035
126673-TW-2	CWL 2004-15 AF6 AFC 4.483% 04/25/35		12/01/2021	Paydown		1,906	1,906	1,773	1,877		30		30		1,906				24	04/25/2035
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		12/01/2021	Paydown		48,997	48,997	43,117	47,178		1,819		1,819		48,997				896	10/25/2035
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 1.168% 08/25/35		09/16/2021	NOMURA SECURITIES INTL INC.		5,319,348	5,319,348	4,795,725	5,144,048		46,719		46,719		5,190,767		128,581	128,581	46,080	08/25/2035
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 1.168% 08/25/35		08/25/2021	Paydown		1,648,332	1,648,332	1,486,074	1,594,011		54,321		54,321		1,648,332				8,282	08/25/2035
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		12/01/2021	Paydown		61,263	61,263	55,902	58,946		2,316		2,316		61,263				1,050	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		12/01/2021	Paydown		3,075,217	3,088,680	2,704,152	2,776,263		311,077		311,077		3,087,340		(12,123)	(12,123)	90,307	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		12/01/2021	Paydown		271,567	273,152	220,976	231,722		41,195		41,195		272,917		(1,350)	(1,350)	8,441	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		12/01/2021	Paydown		942,545	942,545	900,626	937,764		4,781		4,781		942,545				25,543	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		12/01/2021	Paydown		778,146	778,146	674,604	665,727		112,419		112,419		778,146				23,953	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		12/01/2021	Paydown		1,117,800	1,301,240	1,052,604	1,069,158		197,904		197,904		1,267,061		(149,262)	(149,262)	38,832	04/25/2035
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		12/01/2021	Paydown		7,645,536	7,645,536	6,933,505	7,416,584		228,953		228,953		7,645,536				231,289	03/25/2034
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		12/01/2021	Paydown		3,230,647	3,230,647	3,104,272	3,195,854		34,793		34,793		3,230,647				87,555	04/25/2034
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		12/01/2021	Paydown		344,681	344,681	236,501	200,328		144,353		144,353		344,681				6,049	01/25/2035
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		12/01/2021	Paydown		11,386,368	11,386,368	10,984,755	11,249,796		136,572		136,572		11,386,368				327,648	02/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		12/01/2021	Paydown		282,791	282,791	278,107	278,484		4,307		4,307		282,791				6,639	07/25/2034
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		12/01/2021	Paydown		2,551,688	2,551,688	2,638,605	2,575,991		(24,303)		(24,303)		2,551,688				80,231	07/25/2034
12667F-LM-5	CWALT 2004-J5 M2 MEZ FLT STEP AFC NA 1.753% 08/25/34		11/04/2021	TRANSFER		2,957,830	3,022,824	2,576,957	2,667,271		50,018		50,018		2,717,289		240,541	240,541	45,813	08/25/2034
12667F-LM-5	CWALT 2004-J5 M2 MEZ FLT STEP AFC NA 1.753% 08/25/34		10/25/2021	Paydown		448,407	448,407	382,267	395,664		52,743		52,743		448,407				4,955	08/25/2034
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		12/01/2021	Paydown		753,707	753,707	715,040	719,966		33,741		33,741		753,707				24,957	08/25/2034
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		12/01/2021	Paydown		692,464	695,837	699,642	695,901		(64)		(64)		695,837		(3,373)	(3,373)	26,497	02/25/2035
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		12/01/2021	Paydown		6,821,317	6,821,317	6,712,529	6,761,316		60,001		60,001		6,821,317				203,749	09/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		12/01/2021	Paydown		248,424	248,424	201,483	204,497		43,928		43,928		248,424				8,297	10/25/2034
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		12/01/2021	Paydown		55,168	55,933	16,481	16,523		38,871		38,871		55,394		(226)	(226)	1,616	03/25/2035
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		12/01/2021	Paydown		7,842	7,940	3,146	1,117		6,739		6,739		7,856		(14)	(14)	229	03/25/2035
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 4.597% 01/25/35		12/01/2021	Paydown		124,598	472,989				124,598		124,598		124,598				2,507	01/25/2035
12667F-ZH-1	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35		12/01/2021	Paydown		3,694,271	3,694,271	3,631,203	3,654,911		39,359		39,359		3,694,271				101,726	01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		12/01/2021	Paydown		3,448,780	3,448,780	3,295,294	3,423,768		25,012		25,012		3,448,780				94,649	01/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		12/01/2021	Paydown		265,161	268,781	126,327	71,843		194,281		194,281		266,124		(963)	(963)	7,915	05/25/2035
12667G-BA-0	CWALT 2005-10CB 1A5 SSNR NAS 5.500% 05/25/35		12/01/2021	Paydown		3,197,868	3,208,947	2,966,658	2,942,312		265,525		265,525		3,207,838		(9,970)	(9,970)	99,367	05/25/2035
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 0.609% 05/25/35		12/27/2021	Paydown		722,158	725,350	547,242	531,246		193,257		193,257		724,502		(2,344)	(2,344)	2,264	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 0.603% 05/25/35		12/25/2021	Paydown		357,549	359,124	259,796	263,458		95,253		95,253		358,711		(1,162)	(1,162)	1,122	05/25/2035
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		12/01/2021	Paydown		2,843,219	2,843,219	2,577,750	2,573,492		269,726		269,726		2,843,219				78,604	05/25/2035
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		12/01/2021	Paydown		1,312,739	1,318,546	959,493	981,543		335,532		335,532		1,317,075		(4,336)	(4,336)	36,937	05/25/2035
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		12/01/2021	Paydown		210,015	210,015	133,740	106,558		103,457		103,457		210,015				6,451	06/25/2035
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		12/01/2021	Paydown		613,138	613,138	569,609	597,059		16,079		16,079		613,138				18,832	06/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		12/01/2021	Paydown		710,951	696,406	349,937	247,294		458,505		458,505		705,800		5,152	5,152	22,326	06/25/2035
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		12/01/2021	Paydown		2,676,895	2,676,895	2,355,902	2,336,912		339,982		339,982		2,676,895				72,751	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		12/01/2021	Paydown		735,861	741,575	542,076	551,269		188,852		188,852		740,121		(4,260)	(4,260)	22,905	06/25/2035
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		12/01/2021	Paydown		1,213,784	1,220,499	1,116,464	1,182,076		38,259		38,259		1,220,335		(6,551)	(6,551)	37,963	07/25/2035
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		12/01/2021	Paydown		272,995	270,213	116,221	58,869		213,524		213,524		272,393		601	601	8,062	07/25/2035
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		12/01/2021	Paydown		708,525	709,666	516,365	483,027		226,037		226,037		709,064		(539)	(539)	24,895	07/25/2035
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 0.609% 07/25/35		12/25/2021	Paydown		485,279	486,662	236,689	222,654		263,261		263,261		485,915		(636)	(636)	1,507	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		12/01/2021	Paydown		344,121	345,102	175,367	123,784		220,688		220,688		344,472		(351)	(351)	9,599	07/25/2035
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		12/01/2021	Paydown		212,109	230,289	90,872	74,491		143,387		143,387		217,878		(5,769)	(5,769)	4,845	07/25/2035
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		12/01/2021	Paydown		769,719	769,719	703,680	679,619		90,101		90,101		769,719				21,642	09/25/2035
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 0.413% 08/25/35		12/25/2021	Paydown		314,759	448,599	166,613	122,042		229,375		229,375		351,416		(36,658)	(36,658)	1,829	08/25/2035
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 0.653% 08/25/35		12/25/2021	Paydown		657,917	653,375	450,157	426,730		228,231		228,231		654,961		2,956	2,956	2,486	08/25/2035
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		12/15/2021	Redemption 100.0000		274,130	274,130	274,130	274,130						274,130				12,381	01/15/2034
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		12/01/2021	Paydown		550,541	576,365	288,034	264,969		296,911		296,911		561,880		(11,339)	(11,339)	15,432	10/25/2035
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		12/01/2021	Paydown		1,890,431	1,885,326	360,638	330,524		1,559,049		1,559,049		1,889,573		858	858	58,264	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		12/01/2021	Paydown		870,756	870,756	780,852	758,446		112,311		112,311		870,756				26,449	11/25/2035
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		12/01/2021	Paydown		583,632	588,127	343,604	325,478		260,625		260,625		586,103		(2,471)	(2,471)	12,900	11/25/2035
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		12/01/2021	Paydown		305,062	305,062	168,766	138,740		166,321		166,321		305,062				6,585	11/25/2035
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		12/10/2021	Redemption 100.0000		3,353,227	3,353,227	3,353,227	3,353,227						3,353,227				125,402	10/10/2032
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		12/01/2021	Paydown		1,702,516	1,701,371	1,234,353	1,267,733		433,924		433,924		1,701,657		859	859	47,236	08/25/2035
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		12/01/2021	Paydown		598,772	598,206	508,585	501,969		96,326		96,326		598,295		478	478	16,614	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		12/01/2021	Paydown		778,159	779,037	395,073	333,227		445,327		445,327		778,554		(395)	(395)	22,279	10/25/2035
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		11/01/2021	Paydown		416,044	419,483	361,995	346,821		72,004		72,004		418,824		(2,780)	(2,780)	10,362	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		12/01/2021	Paydown		1,094,362	1,082,601	751,569	710,015		376,829		376,829		1,086,845		7,517	7,517	27,519	11/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CWHL 2005-27 1A7 AD SSNR AS 5.500%																			
126694-RG-5	12/25/35		12/01/2021	Paydown		397,888	397,888	251,629	230,845		167,043		167,043		397,888				15,300	12/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		12/01/2021	Paydown		265,294	268,102	226,246	223,133		44,490		44,490		267,623		(2,329)	(2,329)	5,104	11/25/2035
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		12/01/2021	Paydown		257,845	259,968	209,514	171,751		87,392		87,392		259,143		(1,298)	(1,298)	6,299	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		12/01/2021	Paydown		869,290	859,137	683,789	675,507		185,825		185,825		861,331		7,959	7,959	20,415	01/25/2036
	CWHL 2006-9 A5 Z PAC-11 AS 6.000%																			
126694-W6-1	05/25/36		11/01/2021	Paydown		1,126,501	1,068,855	646,296	625,596		467,978		467,978		1,093,574		32,927	32,927	30,019	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		12/01/2021	Paydown		707,165	711,537	200,616	138,947		569,002		569,002		707,949		(784)	(784)	15,738	02/25/2036
	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32																			
12669C-7T-1			12/01/2021	Paydown		410,619	410,619	420,869	411,644		(1,024)		(1,024)		410,619				19,278	11/25/2032
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		12/01/2021	Paydown		149,424	149,424	149,424	149,424						149,424				6,415	11/25/2032
	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33																			
12669E-P8-3			12/01/2021	Paydown		1,367,339	1,367,339	1,304,187	1,309,710		57,629		57,629		1,367,339				38,020	10/25/2033
	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750%																			
12669F-K2-8	08/25/34		12/01/2021	Paydown		219,577	219,577	217,048	217,154		2,423		2,423		219,577				9,302	08/25/2034
	CWHL 2004-13 2A18 SEQ SSNR AS 6.000%																			
12669F-S2-0	08/25/34		12/01/2021	Paydown		225,688	225,688	225,027	225,005		682		682		225,688				9,976	08/25/2034
	CWHL 2004-5 2A19 PAC-11 AS 5.250%																			
12669F-WP-4	05/25/34		10/01/2021	Paydown		194,909	194,909	189,837	190,241		4,668		4,668		194,909				4,565	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		12/01/2021	Paydown		913,602	913,602	846,509	852,571		61,031		61,031		913,602				26,525	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		12/01/2021	Paydown		74,486	77,651								74,486				2,060	09/25/2035
	CWHL 2005-J3 1A2 PAC-11 AS 5.500%																			
12669G-4K-4	09/25/35		12/01/2021	Paydown		165,000	168,722	88,359	49,143		116,907		116,907		166,050		(1,050)	(1,050)	4,741	09/25/2035
	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35																			
12669G-5U-1			11/01/2021	Paydown		165,981	169,865	105,672	113,901		54,707		54,707		168,608		(2,627)	(2,627)	3,186	09/25/2035
	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 2.535%																			
12669G-BA-8	11/20/34		12/01/2021	Paydown		357,958	357,958	314,813	299,829		58,130		58,130		357,958				6,288	11/20/2034
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		12/01/2021	Paydown		1,112,326	1,112,326	974,789	1,013,034		99,292		99,292		1,112,326				26,949	12/25/2034
	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500%																			
12669G-FJ-5	01/25/35		12/01/2021	Paydown		1,249,384	1,249,384	1,234,016	1,235,415		13,969		13,969		1,249,384				52,017	01/25/2035
	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.503%																			
12669G-U2-5	08/25/35		12/25/2021	Paydown		79,190	79,190	56,869	50,469		28,721		28,721		79,190				296	08/25/2035
	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35																			
12669G-W4-9			11/01/2021	Paydown		269,519	287,540	203,870	160,028		119,272		119,272		279,300		(9,782)	(9,782)	5,317	08/25/2035
	CWHL 2005-HYB2 2A CSTR PT AS 2.825%																			
12669G-WU-1	05/20/35		12/01/2021	Paydown		1,483,694	1,483,694	1,393,241	1,409,887		73,807		73,807		1,483,694				16,601	05/20/2035
	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35																			
12669G-XM-8			12/01/2021	Paydown		496,861	496,861	354,048	293,686		203,174		203,174		496,861				14,477	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		12/01/2021	Paydown		550,605	562,560	392,761	337,674		220,063		220,063		557,737		(7,132)	(7,132)	11,897	05/25/2035
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		12/01/2021	Paydown		101,713	134,408	61,126	22,024		84,549		84,549		106,572		(4,859)	(4,859)	5,095	09/25/2036
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		12/01/2021	Paydown		367,872	486,120								367,872				18,478	09/25/2036
	CWHL 2006-J4 A6 SEQ SSNR AS 6.000%																			
12669Y-AF-9	09/25/36		12/01/2021	Paydown		539,410	712,797	190,809	107,891		455,220		455,220		563,110		(23,700)	(23,700)	26,010	09/25/2036
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		12/01/2021	Paydown		394,925	521,869	113,476	57,813		349,697		349,697		407,510		(12,584)	(12,584)	20,630	09/25/2036
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		12/01/2021	Paydown		379,816	501,903	112,485	58,050		334,404		334,404		392,454		(12,638)	(12,638)	19,078	09/25/2036
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		11/01/2021	Paydown		1,933,869	1,871,043	951,434	820,380		1,085,831		1,085,831		1,906,211		27,658	27,658	48,362	09/25/2036
	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			Redemption																
12671*-AA-1	5.500% 12/10/33		12/10/2021	100.0000		3,240,959	3,240,959	3,240,959	3,240,959						3,240,959				97,363	12/10/2033
	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			Redemption																
12682@-AA-6	3.854% 09/15/43		12/15/2021	100.0000		523,815	523,815	523,815	523,815						523,815				11,187	09/15/2043
				Redemption																
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		12/30/2021	100.0000		3,196,000	3,196,000	3,196,000	3,196,000						3,196,000				75,918	06/30/2032
				Redemption																
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		12/31/2021	100.0000		1,213,659	1,213,659	1,213,659	1,213,659						1,213,659				26,370	06/30/2032
	CABLE ONE INC SERIES 144A 4.000% 11/15/30																			
12685J-AC-9			03/04/2021	BANK OF AMERICA		7,185,750	7,150,000	7,150,000	7,150,000						7,150,000		35,750	35,750	94,539	11/15/2030
				Redemption																
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		12/20/2021	100.0000		704,342	704,342	711,386	710,567		(6,224)		(6,224)		704,342				14,466	07/20/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		12/15/2021	Redemption 100.0000		371,443	371,443	375,097	374,695		(3,253)		(3,253)		371,443				8,525	09/15/2047
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		12/15/2021	Redemption 100.0000		882,399	882,399	908,870	903,876		(21,478)		(21,478)		882,399				19,549	12/15/2041
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		12/31/2021	Redemption 100.0000		676,937	676,937	676,937	676,937						676,937				17,007	08/31/2037
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		12/15/2021	Redemption 100.0000		427,402	427,402	427,402	427,402						427,402				9,582	07/15/2043
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		12/15/2021	Redemption 100.0000		534,187	534,187	539,528	539,056		(4,869)		(4,869)		534,187				14,460	05/15/2048
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25		07/12/2021	Redemption 100.0000		30,636,540	30,636,540	30,636,540	30,636,540						30,636,540				893,597	07/10/2025
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		12/15/2021	Redemption 100.0000		115,568	115,568	115,568	115,568						115,568				3,027	01/15/2042
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		12/10/2021	Redemption 100.0000		1,295,973	1,295,973	1,295,973	1,295,973						1,295,973				27,547	10/10/2039
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		12/15/2021	Redemption 102.2996		1,304,302	1,274,983	1,274,983	1,274,983		29,319		29,319		1,304,302				29,639	07/15/2045
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		12/15/2021	Redemption 100.0000		459,248	459,248	459,248	459,248						459,248				10,073	05/15/2045
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		12/10/2021	Redemption 100.0000		452,417	452,417	452,417	452,417						452,417				10,979	07/10/2056
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		12/15/2021	Redemption 100.0000		266,384	266,384	266,384	266,384						266,384				8,478	04/15/2049
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		12/15/2021	Redemption 100.0000		46,701	46,701	47,239	47,211		(510)		(510)		46,701				1,297	07/15/2054
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		12/15/2021	Redemption 100.0000		977,720	977,720	977,720	977,720						977,720				30,266	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		12/06/2021	Redemption 100.0000		2,427,507	2,427,507	2,427,507	2,427,507						2,427,507				60,942	12/28/2026
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		12/15/2021	Redemption 100.0000		804,154	804,154	804,154	804,154						804,154				19,247	05/15/2043
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		12/15/2021	Redemption 100.0000		473,643	473,643	473,643	473,643						473,643				11,580	11/15/2048
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		12/15/2021	Redemption 100.0000		9,475,934	9,475,934	9,475,934	9,475,934						9,475,934				42,172	05/15/2040
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		12/15/2021	Redemption 100.0000		799,363	799,363	799,363	799,363						799,363				17,876	04/30/2040
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		12/15/2021	Redemption 100.0000		1,654,606	1,654,606	1,654,606	1,654,606						1,654,606				39,379	09/30/2040
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		12/20/2021	Redemption 100.0000		777,450	777,450	777,450	777,450						777,450				16,660	11/20/2029
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		12/15/2021	Redemption 100.0000		2,008,926	2,008,926	2,008,926	2,008,926						2,008,926				39,221	05/15/2034
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		12/10/2021	Redemption 100.0000		935,044	935,044	935,044	935,044						935,044				19,665	11/10/2041
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		12/15/2021	Redemption 100.0000		269,157	269,157	269,157	269,157						269,157				5,112	08/21/2039
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		12/15/2021	Redemption 100.0000		254,458	254,458	254,458	254,458						254,458				4,613	03/31/2044
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		12/10/2021	Redemption 100.0000		747,198	747,198	747,198	747,198						747,198				14,392	06/10/2034
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52		12/10/2021	Redemption 100.0000		313,176	313,176	314,742	314,692		(1,516)		(1,516)		313,176				8,703	08/10/2052
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		12/15/2021	Redemption 100.0000		214,027	214,027	214,027	214,027						214,027				6,211	04/15/2046
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 09/15/41		12/15/2021	Redemption 100.0000		410,808	410,808	410,808	410,808						410,808				10,685	09/15/2041

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		12/15/2021	Redemption 100.0000		102,233	102,233	102,233	102,233						102,233				3,646	04/15/2065
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		12/15/2021	Redemption 100.0000		193,898	193,898	193,898	193,898						193,898				5,377	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		11/19/2021	Call 100.0000		6,078,570	6,078,570	6,078,570	6,078,570						6,078,570				214,331	11/15/2041
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		12/15/2021	Redemption 100.0000		79,876	79,876	79,876	79,876						79,876				2,831	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		12/10/2021	Redemption 100.0000		411,978	411,978	411,978	411,978						411,978				8,712	06/10/2040
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		10/25/2021	Redemption 100.0000		43,810	43,810	43,810	43,810						43,810				417	04/25/2055
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		12/25/2021	Paydown		510,000	510,000	509,885	509,891		109		109		510,000				6,133	09/25/2045
131347-CK-0	CALPINE CORP SR SEC 5.250% 06/01/26		12/29/2021	Call 102.6250		11,982,495	11,676,000	11,701,383	11,688,575		(3,433)		(3,433)		11,685,142		(9,142)	(9,142)	967,162	06/01/2026
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		12/15/2021	Redemption 100.0000		252,217	252,217	252,217	252,217						252,217				5,718	01/15/2052
14041N-FT-3	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A1 CLASS A1 2.840% 12/15/24		03/11/2021	BANK OF AMERICA		12,287,813	12,000,000	12,259,974	12,133,757		(24,290)		(24,290)		12,109,467		178,346	178,346	85,200	12/15/2024
14075@-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		02/23/2021	Call 100.0003		18,601,455	18,601,395	18,231,395	18,389,785		(80)		(80)		18,389,705		211,690	211,690	282,787	06/15/2024
14149Y-AV-0	CARDINAL HEALTH INC SR UNSEC 3.200% 06/15/22		06/15/2021	Call 102.8690		25,717,250	25,000,000	24,647,358	24,931,481		20,975		20,975		24,952,456		47,544	47,544	1,117,250	06/15/2022
141781-G#-5	CARGILL-INC SR-SEC 7.280% 06/30/23		06/30/2021	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,740	06/30/2023
144141-BP-2	DUKE ENERGY PROGRESS INC 1ST MORTG 8.625% 09/15/21		09/15/2021	Maturity		1,850,000	1,850,000	2,200,964	1,876,953		(26,953)		(26,953)		1,850,000				159,563	09/15/2021
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		12/10/2021	Redemption 100.0000		969,640	969,640	969,640	969,640						969,640				20,266	08/10/2038
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		12/15/2021	Paydown		30,150	30,150	30,132	30,132		18		18		30,150				507	12/15/2050
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		12/10/2021	Redemption 100.0000		1,974,004	1,974,004	1,974,004	1,974,004						1,974,004				62,456	10/10/2028
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		12/10/2021	Redemption 100.0000		2,258,357	2,258,357	2,258,357	2,258,357						2,258,357				70,021	07/10/2028
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		12/15/2021	Paydown		1,188,707	1,188,707	1,188,359	1,188,480		227		227		1,188,707				19,654	08/15/2041
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		12/31/2021	Redemption 100.0000		9,997,000	9,997,000	9,997,000	9,997,000						9,997,000				292,743	11/30/2029
149123-BV-2	CATERPILLAR INC SR UNSEC 3.900% 05/27/21		05/27/2021	Maturity		10,000,000	10,000,000	9,953,300	9,997,746		2,254		2,254		10,000,000				195,000	05/27/2021
15089Q-AC-8	CELANESE US HOLDINGS LLC CO.GUARNT 5.875% 06/15/21		06/15/2021	Maturity		9,500,000	9,500,000	9,578,750	9,504,812		(4,812)		(4,812)		9,500,000				279,063	06/15/2021
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		12/01/2021	Paydown		686,061	686,061	668,909	680,228		5,832		5,832		686,061				9,609	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		12/01/2021	Paydown		215,763	215,763	222,707	219,322		(3,560)		(3,560)		215,763				6,447	07/25/2033
15135B-AM-3	CENTENE CORP SERIES 144A 5.375% 08/15/26		08/15/2021	Call 104.0310		6,944,069	6,675,000	6,675,000	6,675,000						6,675,000				627,851	08/15/2026
15137T-AA-8	CENTENE CORP SR UNSEC 5.375% 06/01/26		06/24/2021	JP MORGAN SECURITIES		13,552,500	13,000,000	13,000,000	13,000,000						13,000,000		552,500	552,500	401,781	06/01/2026
15137T-AA-8	CENTENE CORP SR UNSEC 5.375% 06/01/26		08/13/2021	Call 104.0310		12,483,720	12,000,000	12,051,250	12,031,129		(5,205)		(5,205)		12,025,923		(25,923)	(25,923)	935,220	06/01/2026
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		02/23/2021	Various		28,538,321	27,475,635	27,549,118	27,483,422		990		990		27,484,412		1,053,909	1,053,909	611,586	08/15/2023
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		02/15/2021	Paydown		9,598,334	9,598,334	9,625,252	9,601,179		(2,845)		(2,845)		9,598,334				203,629	08/15/2023
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		10/14/2021	WELLS FARGO		60,190,850	57,695,923	57,888,211	57,737,879		(5,060)		(5,060)		57,732,819		2,458,031	2,458,031	1,076,807	10/15/2025
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		10/15/2021	Paydown		32,556,370	32,556,370	33,478,432	32,757,181		(200,811)		(200,811)		32,556,370				1,110,444	10/15/2025
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		12/01/2021	Paydown		997	997	948	964		34		34		997				39	01/25/2032
152314-JP-6	CXHE 2004-B AF5 STEP AFC AS 5.409% 03/25/34		12/01/2021	Paydown		744,119	744,119	744,119	744,119						744,119				28,426	03/25/2034
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 0.748% 03/25/34		12/27/2021	Paydown		44,334	44,334	40,673	42,318		2,016		2,016		44,334				206	03/25/2034
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 5.104% 06/25/34		12/01/2021	Paydown		1,149,225	1,149,225	1,149,127	1,147,749		1,476		1,476		1,149,225				33,123	06/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.273% 09/25/34		11/01/2021	Paydown		1,537,015	1,537,015	1,536,521	1,532,570		4,445		4,445		1,537,015				41,695	09/25/2034
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.728% 09/25/34		09/20/2021	JP MORGAN SECURITIES		2,541,283	2,547,652	2,298,227	2,381,921		10,955		10,955		2,392,876		148,407	148,407	19,671	09/25/2034
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.728% 09/25/34		08/25/2021	Paydown		308,230	308,230	278,053	288,179		20,051		20,051		308,230				1,483	09/25/2034
152314-MC-1	CXHE 2005-A AF5 STEP AFC IRC AS 5.280% 01/25/35		08/01/2021	Paydown		1,002,556	1,002,556	1,002,057	998,979		3,577		3,577		1,002,556				22,371	01/25/2035
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		12/10/2021	Redemption 100.0000		34,954	34,954	34,954	34,954						34,954				852	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		12/10/2021	Redemption 100.0000		591,370	591,370	591,370	591,370						591,370				15,602	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		12/10/2021	Redemption 100.0000		2,400,491	2,400,491	2,400,491	2,400,491						2,400,491				58,668	03/10/2045
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		12/10/2021	Redemption 100.0000		2,062,910	2,062,910	2,062,910	2,062,910						2,062,910				38,375	05/10/2035
15769#-AK-1	CHAMBERLAIN GROUP-INC. C-SR-UNSEC 6.310% 06/13/21		06/13/2021	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				220,850	06/13/2021
15769#-AL-9	CHAMBERLAIN GROUP-INC. D-SR-UNSEC 6.410% 06/13/23		11/04/2021	Call 104.5490		6,272,943	6,000,000	6,000,000	6,000,000						6,000,000				614,809	06/13/2023
160044-A*-4	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43		03/15/2021	Redemption 100.0000		1,340,000	1,340,000	1,340,000	1,340,000						1,340,000				30,150	03/15/2043
160044-A@-2	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38		03/15/2021	Redemption 100.0000		635,000	635,000	635,000	635,000						635,000				12,764	03/15/2038
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		12/01/2021	Paydown		15,955	15,955	12,659	14,690		1,265		1,265		15,955				467	08/25/2034
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		12/01/2021	Paydown		8,425	8,425	8,425	8,425						8,425				242	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		12/01/2021	Paydown		249,321	249,321	208,417	231,584		17,737		17,737		249,321				4,692	08/25/2034
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		12/01/2021	Paydown		346,503	346,503	346,503	346,503						346,503				6,505	08/25/2034
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		12/01/2021	Paydown		423,907	423,907	423,878	423,291		616		616		423,907				11,633	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		12/01/2021	Paydown		109,193	106,991	106,986	106,696		301		301		106,997		2,197	2,197	6,504	07/25/2032
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		12/01/2021	Paydown		325,497	325,497	325,485	325,083		413		413		325,497				9,011	03/25/2033
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		11/01/2021	Paydown		174	45,834	28,190	28,198		67		67		28,265		(28,091)	(28,091)	1,431	05/25/2032
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS 4.990% 05/25/33		12/01/2021	Paydown		1,344,334	1,344,334	1,344,271	1,342,957		1,377		1,377		1,344,334				37,613	05/25/2033
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33		12/01/2021	Paydown		1,445,053	1,445,053	1,445,026	1,443,400		1,652		1,652		1,445,053				38,438	06/25/2033
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		05/01/2021	Paydown		40,232	40,232	7,394	1		40,231		40,231		40,232				1,107	09/25/2032
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.924% 11/25/34		12/01/2021	Paydown		2,513,528	2,513,528	2,486,413	2,490,417		23,111		23,111		2,513,528				58,911	11/25/2034
161546-HS-8	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33		12/01/2021	Paydown		1,813,599	1,813,599	1,813,499	1,810,915		2,684		2,684		1,813,599				49,205	11/25/2033
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		09/01/2021	Paydown			52,060	10,773	12,083						12,083		(12,083)	(12,083)	(218)	01/25/2033
161546-JH-0	CFAB 2004-2 1A5 STEP AFC SEQ 6.200% 02/26/35		12/01/2021	Paydown		1,533,796	1,533,796	1,515,907	1,520,166		13,630		13,630		1,533,796				32,811	02/26/2035
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 0.928% 02/26/35		12/27/2021	Paydown		450,271	450,271	402,249	430,615		19,656		19,656		450,271				2,112	02/26/2035
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		12/01/2021	Paydown		400,079	412,812	213,754	142,742		261,519		261,519		404,261		(4,182)	(4,182)	13,932	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		12/01/2021	Paydown		17,048	17,048	17,011	17,008		40		40		17,048				490	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		12/01/2021	Paydown		271,820	271,820	246,252	260,532		11,288		11,288		271,820				8,487	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 2.776% 12/25/35		12/01/2021	Paydown		386,266	394,933	132,400	24,618		362,381		362,381		386,999		(733)	(733)	5,436	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 2.925% 12/25/35		12/01/2021	Paydown		792,492	792,492	589,972	463,757		328,735		328,735		792,492				11,718	12/25/2035
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		12/01/2021	Paydown		452,911	472,385	188,318	139,501		318,978		318,978		458,478		(5,568)	(5,568)	12,455	12/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		12/01/2021	Paydown		373,915	391,512	183,999	110,187		268,514		268,514		378,701		(4,787)	(4,787)	10,151	12/25/2036
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 2.326% 02/25/37		12/01/2021	Paydown		133,914	133,914	132,826	132,952		961		961		133,914				1,133	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 2.696% 02/25/37		12/01/2021	Paydown		280,552	280,552	279,319	279,339		1,214		1,214		280,552				3,605	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		12/01/2021	Paydown		1,020,465	1,153,655	703,848	638,259		454,587		454,587		1,092,846		(72,382)	(72,382)	30,347	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		12/01/2021	Paydown		1,662,290	1,757,606	1,306,312	1,329,188		405,184		405,184		1,734,372		(72,082)	(72,082)	63,339	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		12/01/2021	Paydown		1,799,615	1,740,494	945,676	1,223,689		526,864		526,864		1,750,553		49,061	49,061	68,288	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 2.295% 07/25/37		12/01/2021	Paydown		982,021	982,021	977,260	991,045		(9,024)		(9,024)		982,021				16,121	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.153% 07/25/37		12/01/2021	Paydown		187,721	222,472	17,996	3,218		185,038		185,038		188,256		(535)	(535)	4,072	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		12/01/2021	Paydown		197,271	200,814	170,565	176,913		23,485		23,485		200,398		(3,127)	(3,127)	4,091	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		12/01/2021	Paydown		427,619	408,171	228,097	228,170		188,665		188,665		416,836		10,783	10,783	14,203	06/25/2035
16678R-DL-8	COMFC 2005-2A A2 FLT STEP AS 0.333% 05/25/36		12/27/2021	Paydown		877,273	877,273	774,650	772,925		104,347		104,347		877,273				2,690	05/25/2036
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		12/05/2021	Redemption 100.0000		2,211,417	2,211,417	2,211,417	2,211,417						2,211,417				43,722	01/05/2036
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		12/01/2021	Paydown		610,698	597,733	368,543	329,143		274,658		274,658		603,801		6,898	6,898	18,622	03/25/2037
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		10/01/2021	Paydown		506,498	508,298	41,763	4,589		501,925		501,925		506,514		(16)	(16)	16,789	12/25/2036
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		12/01/2021	Paydown		596,087	629,442	381,205	346,860		267,495		267,495		614,355		(18,267)	(18,267)	16,883	09/25/2037
171265-B#-7	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37		03/17/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	03/15/2037
171265-C#-6	CHUGACH ELECTRIC ASSN-INC. 2.910% 10/30/50		10/30/2021	Redemption 100.0000		1,371,429	1,371,429	1,371,429	1,371,429						1,371,429				30,375	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC 3.860% 05/15/49		05/15/2021	Redemption 100.0000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				75,270	05/15/2049
171798-AC-5	CIMAREX ENERGY CO SR UNSEC 4.375% 06/01/24		09/21/2021	Tax Free Exchange		15,015,000	15,000,000	15,000,000	15,000,000						15,000,000		15,000	15,000	557,813	06/01/2024
171798-AD-3	CIMAREX ENERGY CO SR UNSEC 3.900% 05/15/27		09/21/2021	Tax Free Exchange		7,546,272	7,550,000	7,530,974	7,537,366		1,356		1,356		7,538,722		7,550	7,550	263,369	05/15/2027
172088-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		12/15/2021	Redemption 100.0000		517,883	517,883	517,883	517,883						517,883				10,583	10/15/2033
172441-AX-5	CINEMARK USA INC CO.GUARNT 5.125% 12/15/22		03/11/2021	TENDER SALE		19,883,541	19,830,000	19,812,767	19,765,684		6,393		6,393		19,772,077		111,464	111,464	256,895	12/15/2022
172441-AZ-0	CINEMARK USA INC CO.GUARNT 4.875% 06/01/23		06/21/2021	Call 100.0000		12,075,000	12,075,000	11,708,250	11,962,280		20,742		20,742		11,983,022		91,978	91,978	327,031	06/01/2023
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC 2.900% 03/04/21		03/04/2021	Maturity		5,500,000	5,500,000	5,489,990	5,499,731		269		269		5,500,000				79,750	03/04/2021
172967-HT-1	CITIGROUP INC SR UNSEC 3.750% 06/16/24		10/20/2021	CITIGROUP GLOBAL MARKETS INC		42,966,400	40,000,000	39,950,400	39,980,733		4,276		4,276		39,985,010		2,981,390	2,981,390	1,275,000	06/16/2024
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		12/01/2021	Paydown		1,503,593	1,503,593	1,411,576	1,466,467		37,126		37,126		1,503,593				50,062	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		12/01/2021	Paydown		13,370	13,370	12,114	12,581		788		788		13,370				349	07/25/2035
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		12/01/2021	Paydown		1,169,929	1,169,929	954,589	1,090,942		78,987		78,987		1,169,929				29,820	05/25/2034
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.818% 03/25/36		12/01/2021	Paydown		105,973	105,973	41,506	38,075		67,898		67,898		105,973				1,724	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 0.763% 02/25/35		12/27/2021	Paydown		68,965	68,965	61,723	64,677		4,288		4,288		68,965				344	02/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS 2.669% 08/25/35		12/01/2021	Paydown		253,902	253,902	226,132	234,985		18,918		18,918		253,902				4,618	08/25/2035
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		12/01/2021	Paydown		502,189	497,196	426,536	413,597		84,429		84,429		498,025		4,164	4,164	16,032	07/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750%																			
17309A-AA-7	04/25/36		12/01/2021	Paydown		704,885	728,348	378,214	326,309		389,127		389,127		715,437		(10,551)	(10,551)	21,247	04/25/2036
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		12/01/2021	Paydown		1,040,098	1,040,099	755,190	828,103		211,995		211,995		1,040,098				24,979	11/25/2036
	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37																			
173105-AA-5			12/01/2021	Paydown		1,067,894	1,143,713	906,933	887,326		239,325		239,325		1,126,651		(58,757)	(58,757)	40,035	01/25/2037
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		12/01/2021	Paydown		1,308,572	1,497,393	1,421,983	1,490,492		6,032		6,032		1,496,524		(187,952)	(187,952)	47,586	04/25/2036
	CRMSI 2006-2 A5 STEP AFC AS 5.200%																			
17310E-AE-8	09/25/36		12/01/2021	Paydown		10,169,278	10,169,278	8,422,448	9,263,614		905,664		905,664		10,169,278				288,223	09/25/2036
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.669% 12/10/49		12/01/2021	Paydown		786,945	1,211,646	654,998	820,284		361,995	165,286	196,709		1,016,993		(230,047)	(230,047)	12,732	12/10/2049
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.669% 12/10/49		12/01/2021	Paydown		4,225,502	6,505,932	3,531,308	4,160,112		1,933,167	628,804	1,304,363		5,464,475		(1,238,973)	(1,238,973)	68,373	12/10/2049
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		12/01/2021	Paydown		73,743	73,743				73,743		73,743		73,743				2,815	09/25/2037
	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37																			
17312F-AD-5			12/01/2021	Paydown		617,829	637,684	578,865	597,862		38,615		38,615		636,477		(18,648)	(18,648)	23,088	04/25/2037
	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37																			
17312K-AB-8			12/01/2021	Paydown		24,830	23,381				24,830		24,830		24,830				708	06/25/2037
	CGCMT 2013-GC15 A4 AFC SEQ 4.371%																			
17321J-AD-6	09/10/46		06/16/2021	Various		80,825,195	75,000,000	77,504,605	75,702,671		(117,570)		(117,570)		75,585,102		5,240,094	5,240,094	1,639,125	09/10/2046
	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC			Redemption																
18610R-AG-9	5.740% 12/05/26		12/05/2021	100.0000		3,520,000	3,520,000	3,520,000	3,520,000						3,520,000				110,136	12/05/2026
189054-AS-8	CLOROX COMPANY SR UNSEC 3.800% 11/15/21		11/15/2021	Maturity		25,900,000	25,900,000	25,714,783	25,880,902		19,098		19,098		25,900,000				984,200	11/15/2021
	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY																			
18911X-AC-1	RES LLC 12.000% 05/01/25		02/04/2021	Call 100.0000		151	151	43	(2,933)	4,984	(54,253)		(49,269)		(52,202)		52,353	52,353	298	05/01/2025
	ESC GCB CLOUD PEAK ENE ESC GCBCLOUD PEAK ENE																			
189ESC-AB-2	0.000% 11/21/21		01/01/2021	CONVERSION		1,460	14,604,000			74,836			74,836		74,836		(73,376)	(73,376)	(876,240)	11/21/2021
	COCA-COLA CO/THE SR UNSEC 2.550% 06/01/26																			
191216-BW-9			05/05/2021	TENDER SALE		12,747,222	11,802,000	11,505,770	11,573,180		13,461		13,461		11,586,641		1,160,581	1,160,581	129,576	06/01/2026
	COCA-COLA CO/THE SR UNSEC 2.250% 09/01/26																			
191216-BZ-2			05/05/2021	TENDER SALE		2,829,489	2,645,000	2,515,342	2,542,799		5,703		5,703		2,548,502		280,987	280,987	40,502	09/01/2026
20030N-AX-9	COMCAST CORP CO.GUARNT 6.400% 05/15/38		08/13/2021	Taxable Exchange		8,577,899	5,612,000	5,387,984	5,432,208		3,410		3,410		5,435,618		3,142,281	3,142,281	273,367	05/15/2038
	COMM 2000-C1 X IO CSTR NTL 0.516%																			
20046P-AG-3	08/15/33		05/01/2021	Paydown																08/15/2033
20048E-AY-7	COMM 2013-LC6 A4 SEQ 2.941% 01/10/46		11/01/2021	Paydown		98,019	98,019	89,672	95,949		2,070		2,070		98,019				1,980	01/10/2046
	COMMERCIAL METALS CO SR UNSEC 5.750%																			
201723-AN-3	04/15/26		02/19/2021	Call 103.6710		11,740,741	11,325,000	11,332,139	11,329,222		(234)		(234)		11,328,988		(3,988)	(3,988)	640,039	04/15/2026
	COMMONWEALTH EDISON CO 1ST MORTG 3.400%																			
202795-HZ-6	09/01/21		09/01/2021	Various		30,000,000	30,000,000	29,990,100	29,999,225		775		775		30,000,000				1,020,000	09/01/2021
	COMMSCOPE TECH LLC CO.GUARNT 5.000%																			
20338H-AB-9	03/15/27		05/03/2021	U.S. BANCORP LIBRA		9,925,000	10,000,000	10,000,000	10,000,000						10,000,000		(75,000)	(75,000)	319,444	03/15/2027
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		10/01/2021	Paydown		1,801,712	1,801,712	1,124,173	1,569,215		232,496		232,496		1,801,712				55,224	04/01/2029
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		10/01/2021	Paydown		110,182	110,182	68,912	85,110		25,072		25,072		110,182				3,345	10/01/2029
	COMMUNITY PRESERVATION CORP. SERIES D																			
204018-AG-6	5.835% 09/01/37		12/01/2021	Paydown		6,423	6,423	6,423	6,423						6,423				39	09/01/2037
	COMMUNITY PRESERVATION CORP. SERIES E																			
204018-AH-4	6.060% 11/01/37		12/01/2021	Paydown		234	234	234	234						234				8	11/01/2037
	COMMUNITY PRESERVATION CORP. COLLATERA;																			
204018-AJ-0	TRUST SERIES F 4.011% 03/01/38		12/01/2021	Paydown		918	918	918	918						918				21	03/01/2038
	COMMUNITY PRESERVATION CORP. COLLATERAL																			
204018-AL-5	TRUSR NOTE SER B 3.674% 02/01/37		12/01/2021	Paydown		2,026	2,026	2,026	2,026						2,026				35	02/01/2037
	COMMUNITY PRESERVATION CORP. SERIES C																			
204018-AM-3	5.959% 06/01/37		12/01/2021	Paydown		3,790	3,790	3,790	3,790						3,790				123	06/01/2037
	COMMUNITY PRESERVATION CORP. SERIES A																			
204018-AN-1	COLLATERAL TRUST 4.477% 01/01/36		12/01/2021	Paydown		20,320	20,320	20,320	20,320						20,320				377	01/01/2036
	COMMUNITY PRESERVATION CORP. SERIES G NOTES																			
204018-AR-2	4.687% 06/01/38		12/01/2021	Paydown		2,438	2,438	2,438	2,438						2,438				37	06/01/2038
	COMMUNITY PRESERVATION CORP. COLLATERAL																			
204018-AS-0	TRUST NOTE 6.280% 12/01/38		12/01/2021	Paydown		4,455	4,455	4,455	4,455						4,455				38	12/01/2038
	COMMUNITY PRESERVATION CORP. SERIES I																			
204018-AT-8	6.138% 04/01/39		12/01/2021	Paydown		8,804	8,804	8,804	8,804						8,804				332	04/01/2039

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
204016-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		12/01/2021	Paydown		17,629	17,629	17,629	17,629						17,629				197	08/01/2039
204016-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		12/01/2021	Paydown		9,927	9,927	9,927	9,927						9,927				226	10/01/2039
204016-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		12/01/2021	Paydown		26,509	26,509	26,509	26,509						26,509				911	12/01/2039
204016-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		12/01/2021	Paydown		3,758	3,758	3,758	3,758						3,758				51	03/01/2040
204016-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		12/01/2021	Paydown		1,391	1,391	1,391	1,391						1,391				35	06/01/2040
204016-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		12/01/2021	Paydown		4,672	4,672	4,672	4,672						4,672				122	09/01/2040
204016-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		12/01/2021	Paydown		3,294	3,294	3,294	3,294						3,294				109	01/01/2041
204016-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		12/01/2021	Paydown		48,519	48,519	48,519	48,519						48,519				1,477	04/01/2041
205887-AC-6	CONAGRA BRANDS INC SUBORD 9.750% 03/01/21		03/01/2021	Maturity		3,589,000	3,589,000	3,589,000	3,589,000						3,589,000				174,964	03/01/2021
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 2.260% 05/15/32		12/15/2021	Paydown		8,663	8,663	7,824	8,300		364		364		8,663				186	05/15/2032
209115-A*-5	CONSOLIDATED EDISON INC SR 8.710% 06/30/22		12/30/2021	Redemption 100.0000		203,985	203,985	254,777	211,938		(7,953)		(7,953)		203,985				13,420	06/30/2022
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT 3.750% 05/01/21		02/04/2021	Call 100.7668		2,670,319	2,650,000	2,650,000	2,650,000						2,650,000				45,991	05/01/2021
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		12/01/2021	Paydown		20,449	20,449				20,449		20,449		20,449				991	06/15/2025
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.534% 03/15/27		12/01/2021	Paydown		16,248	16,248	4,702	4,562		11,686		11,686		16,248				798	03/15/2027
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/02/2021	Redemption 100.0000		4,685,714	4,685,714	4,685,714	4,685,714						4,685,714				157,440	03/02/2032
21810@-AA-2	CORAM CALIFORNIA DEVELOPMENT-L SR-SEC 4.520% 06/05/32		07/02/2021	Call 101.0000		52,471,304	51,951,787	51,951,787	51,951,787						51,951,787				1,680,583	06/05/2032
219350-AZ-8	CORNING INC SR UNSEC 3.700% 11/15/23		07/21/2021	Call 107.6676		21,533,526	20,000,000	19,955,400	19,985,450		2,683		2,683		19,988,133		11,867	11,867	2,039,192	11/15/2023
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/01/2021	Redemption 100.0000		149,386	149,386	149,386	149,386						149,386				5,964	07/01/2050
22101#-AA-6	HOWARD UNIVERSITY 5.910% 06/01/31		12/01/2021	Redemption 100.0000		568,192	568,192	568,192	568,192						568,192				21,503	06/01/2031
22112#-AA-3	COSERV GAS-LTD A-SR-SEC 3.720% 11/01/34		11/01/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				74,400	11/01/2034
221644-AA-5	COTT HOLDINGS INC CO.GUARNT 5.500% 04/01/25		05/02/2021	Call 102.7500		15,926,250	15,500,000	15,737,500	15,605,479		(14,880)		(14,880)		15,590,599		(90,599)	(90,599)	925,910	04/01/2025
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		12/01/2021	Redemption 100.0000		1,403,587	1,403,587	1,403,587	1,403,587						1,403,587				41,462	01/02/2040
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		09/30/2021	Redemption 100.0000		2,373,106	2,373,106	2,373,106	2,373,106						2,373,106				70,532	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		09/30/2021	Redemption 100.0000		1,238,306	1,238,306	1,238,306	1,238,306						1,238,306				32,211	03/31/2034
224044-BW-6	COX COMMUNICATIONS INC SR UNSEC 3.250% 12/15/22		05/29/2021	Call 104.4585		15,668,768	15,000,000	14,976,900	14,994,943		1,027		1,027		14,995,969		4,031	4,031	890,851	12/15/2022
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		12/10/2021	Redemption 100.0000		3,332,601	3,332,601	3,332,601	3,332,601						3,332,601				72,044	12/10/2035
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		12/01/2021	Paydown		512	590				512		512		512				18	11/30/2027
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		02/01/2021	Paydown		61,457	61,457	60,584	61,170		287		287		61,457				531	09/25/2031
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		08/01/2021	Paydown		747,524	747,524	747,486	743,787		3,737		3,737		747,524				19,910	12/25/2031
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.046% 12/25/33		09/01/2021	Paydown		505,194	505,194	517,923	505,194						505,194				13,491	12/25/2033
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.058% 05/15/38		07/01/2021	Paydown															4,673	05/15/2038

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 6.010% 05/25/35		12/01/2021	Paydown		663,158	663,158	611,055	634,864		28,294		28,294		663,158				17,820	05/25/2035
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.750% 01/25/43		12/01/2021	Paydown		1,301,275	1,301,275	1,372,845	1,319,218		(17,942)		(17,942)		1,301,275				30,540	01/25/2043
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 2.412% 04/25/34		12/01/2021	Paydown		698,948	698,948	673,830	676,855		22,093		22,093		698,948				11,248	04/25/2034
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 2.600% 06/25/34		12/01/2021	Paydown		236,329	236,329	224,845	226,384		9,944		9,944		236,329				3,524	06/25/2034
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.087% 10/15/39		12/01/2021	Paydown															69	10/15/2039
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		12/01/2021	Paydown		184,226	184,226	180,326	180,549		3,677		3,677		184,226				5,717	08/25/2034
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		12/01/2021	Paydown		1,530,552	1,530,552	1,543,466	1,530,552						1,530,552				45,807	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		12/01/2021	Paydown		332,275	332,275	330,977	330,979		1,296		1,296		332,275				6,851	12/25/2034
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		12/10/2021	Redemption 100.0000		730,049	730,049	730,049	730,049						730,049				19,762	10/10/2033
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		12/01/2021	Paydown		146,561	146,561	143,973	144,593		1,968		1,968		146,561				3,488	02/25/2035
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		12/01/2021	Paydown		360,908	360,908	340,473	354,766		6,143		6,143		360,908				16,180	02/25/2035
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		12/10/2021	Redemption 100.0000		380,849	380,849	380,849	380,849						380,849				8,676	10/31/2039
22545L-BR-9	CSMC 2006-C5 AX IO CSTR NTL 1.251% 12/15/39		04/01/2021	Paydown															27,194	12/15/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		11/10/2021	Redemption 100.0000		221,591	221,591	221,591	221,591						221,591				3,318	12/10/2029
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		12/01/2021	Paydown		1,983,102	1,983,102	1,933,900	1,937,031		46,071		46,071		1,983,102				60,332	10/25/2034
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		12/01/2021	Paydown		749,025	749,025	727,158	728,955		20,070		20,070		749,025				18,398	11/25/2034
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		12/01/2021	Paydown		312,733	312,733	308,677	309,523		3,209		3,209		312,733				7,772	11/25/2034
226373-AL-2	CRESTWOOD MIDSTREAM PART CO.GUARNT 6.250% 04/01/23		04/21/2021	Call 100.0000		14,890,000	14,890,000	14,910,403	14,891,246		(1,246)		(1,246)		14,890,000				517,014	04/01/2023
228189-AB-2	CROWN AMER/CAP CORP IV CO.GUARNT 4.500% 01/15/23		10/14/2021	Call 104.8078		47,174,005	45,010,000	44,720,276	44,934,042		28,408		28,408		44,962,450		47,551	47,551	4,690,191	01/15/2023
228227-BD-5	CROWN CASTLE INTL CORP SR UNSEC 5.250% 01/15/23		03/10/2021	Call 108.4430		28,628,952	26,400,000	26,766,655	26,504,020		(9,177)		(9,177)		26,494,843		(94,843)	(94,843)	3,133,702	01/15/2023
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		12/20/2021	Redemption 100.0000		269,404	269,404	269,404	269,404						269,404				8,933	06/20/2035
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		12/15/2021	Redemption 100.0000		1,347,800	1,347,800	1,347,800	1,347,800						1,347,800				45,993	03/15/2031
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		12/15/2021	Redemption 100.0000		1,858,803	1,858,803	1,858,803	1,858,803						1,858,803				53,398	06/15/2032
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		10/15/2021	Redemption 100.0000		952,747	952,747	952,747	952,747						952,747				27,156	04/15/2023
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		12/15/2021	Redemption 100.0000		888,328	888,328	888,328	888,328						888,328				20,831	06/15/2031
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		12/07/2021	Redemption 100.0000		6,372,797	6,372,797	6,372,797	6,372,797						6,372,797				137,872	12/14/2023
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		12/15/2021	Redemption 100.0000		722,975	722,975	722,975	722,975						722,975				16,196	06/15/2043
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		12/15/2021	Redemption 100.0000		223,476	223,476	223,476	223,476						223,476				6,099	01/15/2039
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		12/20/2021	Redemption 100.0000		1,234,018	1,234,018	1,234,018	1,234,018						1,234,018				30,304	04/20/2033
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		12/31/2021	Redemption 100.0000		1,909,841	1,909,841	1,909,841	1,909,841						1,909,841				67,216	09/30/2038

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
229598-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		12/15/2021	Redemption 100.0000		250,187	250,187	250,187	250,187						250,187				6,525	01/15/2034
229608-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		12/15/2021	Redemption 100.0000		340,995	340,995	341,003	341,000		(5)		(5)		340,995				8,613	11/15/2034
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/29/2021	Call 120.5295		170,604,910	141,546,222	141,546,222	141,546,222						141,546,222				32,491,124	02/15/2034
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/15/2021	Redemption 100.0000		2,929,764	2,929,764	2,929,764	2,929,764						2,929,764				38,584	02/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		12/15/2021	Redemption 100.0475		196,987	196,893	196,894	196,893		94		94		196,987				4,699	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		12/15/2021	Redemption 100.0000		144,447	144,447	144,447	144,447						144,447				3,533	11/15/2034
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		12/15/2021	Redemption 100.0000		831,368	831,368	856,298	852,301		(20,933)		(20,933)		831,368				21,029	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		12/15/2021	Redemption 100.0000		21,825	21,825	21,825	21,825						21,825				524	09/15/2045
229728-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		12/20/2021	Redemption 100.0000		376,281	376,281	376,281	376,281						376,281				7,666	03/20/2035
229748-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		12/15/2021	Redemption 100.0000		1,282,516	1,282,516	1,282,516	1,282,516						1,282,516				27,251	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		12/10/2021	Redemption 100.0000		506,082	506,082	520,811	518,343		(12,262)		(12,262)		506,082				11,893	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		12/15/2021	Redemption 100.0000		830,441	830,441	830,441	830,441						830,441				18,443	02/15/2038
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		08/26/2021	Call 113.8608		26,648,747	23,404,675	23,603,088	23,589,468		(7,189)		(7,189)		23,582,279		(177,604)	(177,604)	4,044,362	12/09/2033
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		08/15/2021	Redemption 100.0000		703,514	703,514	709,478	709,069		(5,555)		(5,555)		703,514				16,221	12/09/2033
229788-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		12/20/2021	Redemption 100.0000		614,537	614,537	622,155	620,301		(5,764)		(5,764)		614,537				12,217	09/20/2031
229798-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		12/15/2021	Redemption 100.0000		951,746	951,746	951,746	951,746						951,746				24,376	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		12/15/2021	Redemption 100.0000		823,004	823,004	847,695	840,976		(17,971)		(17,971)		823,004				18,169	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		12/15/2021	Redemption 100.0000		691,023	691,023	691,023	691,023						691,023				20,141	12/15/2036
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		12/15/2021	Redemption 100.0000		2,452,494	2,452,494	2,475,644	2,470,718		(18,224)		(18,224)		2,452,494				52,465	07/15/2036
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		11/20/2021	Paydown		150,000	150,000	150,000	150,000						150,000				3,778	11/20/2047
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		11/20/2021	Paydown		385,700	385,700	385,700	385,700						385,700				9,693	05/20/2049
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		11/20/2021	Paydown		621,500	621,500	621,500	621,500						621,500				16,905	05/20/2049
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		02/01/2021	Paydown		317,611	317,611	320,767	317,218		393		393		317,611				1,881	11/10/2046
233050-AH-6	DBUBS 2011-LC1A D SUB CSTR 6.141% 11/10/46		03/01/2021	Paydown		10,000,000	10,000,000	11,327,344	9,992,045		7,955		7,955		10,000,000				120,166	11/10/2046
23305U-AB-3	DBRR 2011 LC2 A4B SC CSTR SSNR SSUP 4.537% 07/12/44		05/01/2021	Paydown		9,000,000	9,000,000	9,292,500	9,004,124		(4,124)		(4,124)		9,000,000				165,794	07/12/2044
23305U-AC-1	DBRR 2011 LC2 A4C SC CSTR SSUP CDO-4.537% 07/12/44		05/01/2021	Paydown		3,200,185	3,200,185	3,520,204	3,219,451		(19,266)		(19,266)		3,200,185				60,497	07/12/2044
23305X-AJ-0	DBUBS 2011-LC2A D SUB CSTR 5.446% 07/10/44		01/14/2021	BTIG L.L.C.		10,417,800	10,740,000	8,943,985	8,943,985						8,943,985		1,473,815	1,473,815	77,802	07/10/2044
23305X-AJ-0	DBUBS 2011-LC2A D SUB CSTR 5.446% 07/10/44		06/01/2021	Paydown		14,681,477	14,681,477	12,226,342	12,226,342		2,455,135		2,455,135		14,681,477				403,216	07/10/2044
23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43		11/30/2021	Redemption 100.0000		557,656	557,656	557,656	557,656						557,656				23,756	05/30/2043
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		12/20/2021	Redemption 100.0000		1,292,536	1,292,536	1,292,536	1,292,536						1,292,536				25,272	07/20/2034
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		12/05/2021	Redemption 100.0000		731,598	731,598	731,598	731,598						731,598				14,145	09/05/2033

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC 3.510% 09/30/40		09/30/2021	Redemption 100.0000		6,441,567	6,441,567	6,441,567	6,441,567						6,441,567				186,265	09/30/2040
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		12/10/2021	Redemption 100.0000		(4,667,287)	(4,667,287)	(4,667,287)	(4,667,287)						(4,667,287)				92,874	05/10/2030
233851-AF-1	DAIMLER FINANCE NA LLC CO.GUARNT 3.875% 09/15/21		09/15/2021	Various		65,000,000	65,000,000	64,372,750	64,947,554		52,446		52,446		65,000,000				2,518,750	09/15/2021
23422*-AC-6	DAKOTA GASIFICATION CO SR 4.010% 05/08/45		11/08/2021	Redemption 100.0000		4,195,556	4,195,556	4,195,556	4,195,556						4,195,556				126,181	05/08/2045
239753-BJ-4	TARGET CORP SR UNSEC 9.000% 10/01/21		10/01/2021	Maturity		8,000,000	8,000,000	7,885,120	7,992,089		7,911		7,911		8,000,000				720,000	10/01/2021
24422E-RE-1	JOHN DEERE CAPITAL CORP SR UNSEC 3.900% 07/12/21		07/12/2021	Maturity		7,500,000	7,500,000	7,491,975	7,499,493		507		507		7,500,000				292,500	07/12/2021
24422E-RH-4	JOHN DEERE CAPITAL CORP SR UNSEC 3.150% 10/15/21		10/15/2021	Maturity		15,000,000	15,000,000	14,932,350	14,993,889		6,111		6,111		15,000,000				472,500	10/15/2021
24715@-AA-2	DELOITTE LLP A-SR 6.730% 08/20/23		08/20/2021	Redemption 100.0000		3,636,350	3,636,350	3,636,350	3,636,350						3,636,350				244,731	08/20/2023
24736@-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		12/10/2021	Paydown		3,554,839	3,554,839	3,554,839	3,554,839						3,554,839				213,290	06/10/2027
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		12/01/2021	Paydown		47,730	47,730	7,602	20,225		27,505		27,505		47,730				979	06/25/2027
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		12/20/2021	Redemption 100.0000		(3,647,639)	(3,647,639)	(3,647,639)	(3,647,639)						(3,647,639)				188,905	11/20/2022
24879@-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC 3.750% 10/01/40		10/01/2021	Redemption 100.0000		3,313,636	3,313,636	3,313,636	3,313,636						3,313,636				124,261	10/01/2040
24879@-AC-0	DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.150% 12/01/48		12/01/2021	Redemption 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				87,150	12/01/2048
250847-EG-1	DTE ELECTRIC CO GENL REF MORT 3.900% 06/01/21		04/23/2021	Call 100.0000		12,000,000	12,000,000	11,968,200	11,998,436		1,160		1,160		11,999,596		404	404	184,600	06/01/2021
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.603% 02/25/35		12/27/2021	Paydown		330,696	330,696	229,821	207,833		122,864		122,864		330,696				1,152	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.846% 06/25/35		12/01/2021	Paydown			283,480												4,989	06/25/2035
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.943% 06/25/36		12/01/2021	Paydown		983,643	1,004,660	535,732	579,314		416,421		416,421		995,735		(12,092)	(12,092)	26,158	06/25/2036
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		12/01/2021	Paydown		1,283,501	1,283,501	1,285,741	1,283,501						1,283,501				38,726	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		12/01/2021	Paydown		2,706	2,706	2,702	2,701		4		4		2,706				81	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		12/01/2021	Paydown		13,903	13,903	13,817	13,834		69		69		13,903				417	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		12/01/2021	Paydown		6,336	6,336	6,211	6,277		59		59		6,336				190	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		02/01/2021	Paydown																04/25/2033
25157T-AA-2	DMSI 2007-WM1 A1 SC CSTR SSNR 3.069% 06/27/37		12/01/2021	Paydown		3,221,113	3,221,113	3,232,072	3,254,499		(33,386)		(33,386)		3,221,113				61,388	06/27/2037
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		12/20/2021	Paydown		1,667,714	1,667,714	1,667,294	1,667,435		279		279		1,667,714				29,536	10/22/2029
254683-CM-5	DISCOVER CARD EXECUTION NOTE SERIES 2019-A3 CLASS A 1.890% 10/15/24		03/11/2021	DEUTSCHE BANK SECURITIES INCOR		7,178,281	7,000,000	7,007,930	7,004,763		(619)		(619)		7,004,144		174,137	174,137	33,075	10/15/2024
254687-CZ-7	WALT DISNEY COMPANY THE SERIES WI 3.700% 09/15/24		09/30/2021	WELLS FARGO		3,675,604	3,400,000	3,486,539	3,466,520		(14,029)		(14,029)		3,452,491		223,113	223,113	132,439	09/15/2024
25471*-AA-5	DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		12/01/2021	Redemption 100.0000		8,285,093	8,285,093	8,285,093	8,285,093						8,285,093				186,680	08/01/2024
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		12/28/2021	Redemption 100.0000		15,263,360	15,263,360	14,839,802	14,884,783		378,577		378,577		15,263,360				422,242	07/28/2037
257375-AF-2	DOMINION ENERGY GAS HLDG SR UNSEC 4.800% 11/01/43		06/24/2021	Taxable Exchange		13,413,260	11,350,000	11,324,300	11,328,044		284		284		11,328,328		2,084,932	2,084,932	379,847	11/01/2043
257375-AH-8	DOMINION ENERGY GAS HLDG SR UNSEC 3.600% 12/15/24		06/24/2021	Taxable Exchange		5,175,110	4,783,000	4,769,799	4,777,231		677		677		4,777,908		397,202	397,202	93,269	12/15/2024
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		10/25/2021	Paydown		202,500	202,500	202,500	202,500						202,500				6,795	10/25/2045
25755T-AG-5	DPABS 2017-1A A2II SEQ 3.082% 07/25/47		04/25/2021	Paydown		14,550,000	14,550,000	14,550,000	14,550,000						14,550,000				219,233	07/25/2047

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		10/25/2021	Paydown		375,000	375,000	375,000	375,000						375,000				11,582	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		10/25/2021	Paydown		48,188	48,188	48,188	48,188						48,188				1,488	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		10/25/2021	Paydown		75,000	75,000	75,000	75,000						75,000				2,063	10/25/2049
25857@-AA-7	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36		12/27/2021	Paydown		24,803,836	24,803,836	24,803,836	24,803,836						24,803,836				943,613	08/01/2036
25857@-AB-5	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36		12/29/2021	Paydown		4,429,248	4,429,248	4,429,248	4,429,248						4,429,248				209,556	08/01/2036
25858*-AA-8	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38		12/27/2021	Paydown		29,047,019	29,047,019	29,047,019	29,047,019						29,047,019				1,083,070	03/22/2038
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		12/27/2021	Paydown		8,939,247	8,939,247	8,939,247	8,939,247						8,939,247				372,995	03/22/2038
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		12/01/2021	Redemption 100.0000		6,054,618	6,054,618	6,054,618	6,054,618						6,054,618				139,412	12/15/2039
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		12/01/2021	Redemption 100.0000		2,127,983	2,127,983	2,127,983	2,127,983						2,127,983				54,085	12/15/2039
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		12/01/2021	Paydown		353,246	353,246	353,246	353,246						353,246				11,226	12/15/2039
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		12/15/2021	Redemption 100.0000		1,186,426	1,186,426	1,186,426	1,186,426						1,186,426				32,168	12/15/2041
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		12/15/2021	Redemption 100.0000		557,870	557,870	557,870	557,870						557,870				15,088	05/15/2042
26138E-AR-0	KEURIG DR PEPPER INC CO.GUARNT 2.700% 11/15/22		03/31/2021	Call 103.5190		7,401,609	7,150,000	7,123,331	7,144,436		716		716		7,145,152		4,848	4,848	324,539	11/15/2022
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		10/20/2021	Paydown		167,500	167,500	167,500	167,500						167,500				4,859	04/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		10/20/2021	Paydown		70,000	70,000	70,000	70,000						70,000				1,742	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		10/20/2021	Paydown		98,700	98,700	98,700	98,700						98,700				2,336	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		10/20/2021	Paydown		187,500	187,500	187,500	187,500						187,500				3,642	01/20/2051
26441Y-AX-5	DUKE REALTY LP CO.GUARNT 3.625% 04/15/23		08/08/2021	Call 105.2531		23,098,843	21,946,000	21,765,360	21,886,237		15,188		15,188		21,901,425		44,575	44,575	1,800,326	04/15/2023
26837*-AA-2	ECM INDUSTRIES-LLC SUB-UNSEC 11.500% 05/23/26		09/07/2021	Call 101.0000		14,922,750	14,775,000	14,479,500	14,501,537		25,743		25,743		14,527,281		247,719	247,719	1,455,132	05/23/2026
26884A-AZ-6	ERP OPERATING LP SR UNSEC 4.625% 12/15/21		09/15/2021	Various		27,775,000	27,775,000	27,740,182	27,770,713		2,746		2,746		27,773,460		1,540	1,540	963,445	12/15/2021
26884T-AD-4	ERAC USA FINANCE LLC SR UNSEC 4.500% 08/16/21		08/16/2021	Various		40,000,000	40,000,000	39,814,400	39,985,901		14,099		14,099		40,000,000				1,800,000	08/16/2021
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		12/08/2021	Redemption 100.0000		782,460	782,460	794,920	792,313		(9,853)		(9,853)		782,460				23,015	11/08/2044
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		07/15/2021	Redemption 100.0000		1,111,174	1,111,174	1,111,174	1,111,174						1,111,174				38,313	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		07/15/2021	Redemption 100.0000		353,557	353,557	353,557	353,557						353,557				12,191	01/15/2039
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		08/31/2021	Redemption 100.0000		1,504,063	1,504,063	1,504,063	1,504,063						1,504,063				58,447	11/30/2035
28258#-AB-2	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/25		02/28/2021	Redemption 100.0000		1,404,247	1,404,247	1,527,330	1,504,876		(100,629)		(100,629)		1,404,247				60,944	11/30/2025
28258#-AB-2	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/25		08/31/2021	Tax Free Exchange		5,285,125	4,973,496	5,409,423	5,329,898		(44,774)		(44,774)		5,285,125				332,230	11/30/2025
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		12/31/2021	Redemption 100.0000		1,732,469	1,732,469	1,732,469	1,732,469						1,732,469				51,856	12/31/2032
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2021	Redemption 100.0000		779,294	779,294	779,294	779,294						779,294				30,575	02/11/2030
29365D-AA-7	ENTERCOM MEDIA CORP SECURED 6.500% 05/01/27		03/11/2021	CITIGROUP GLOBAL MARKETS INC		402,000	400,000	400,000	400,000						400,000		2,000	2,000	9,678	05/01/2027
29444U-AR-7	EQUINIX INC SR UNSEC 5.375% 05/15/27		06/02/2021	Call 107.2525		10,725,251	10,000,000	10,000,000	10,000,000						10,000,000				1,019,383	05/15/2027
29455J-AK-3	EQT CORP SR UNSEC 8.980% 09/01/21		09/01/2021	Maturity		10,000,000	10,000,000	10,347,500	10,022,168		(22,168)		(22,168)		10,000,000				972,833	09/01/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		09/01/2021	Paydown			73,116	29,318	42,522		1,429		1,429		43,951		(43,951)	(43,951)	1,220	08/25/2033
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 4.093% 07/25/34		12/01/2021	Paydown			2,599,900	2,599,900	2,587,713	2,590,685	9,215		9,215		2,599,900				70,010	07/25/2034
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.060% 07/25/34		05/01/2021	Paydown			440,391	440,391	97,723	104,024	336,366		336,366		440,391				5,137	07/25/2034
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.060% 07/25/34		12/01/2021	Paydown			(7,480)	180	(297)		66	(411)	477		180		(180)	(180)	2,122	07/25/2034
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35		02/15/2021	Redemption 100.0000			1,511,519	1,511,519	1,511,519	1,511,519					1,511,519				30,155	02/15/2035
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40		02/15/2021	Redemption 100.0000			513,000	513,000	513,000	513,000					513,000				10,004	02/15/2040
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		12/15/2021	Redemption 100.0000			449,864	449,864	449,864	449,864					449,864				9,195	02/15/2035
30041@-AA-4	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.750% 11/25/26		12/17/2021	Call 102.0000			16,320,000	16,000,000	16,000,000	16,000,000					16,000,000				1,028,222	11/25/2026
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO.GUARNT 3.900% 02/15/22		04/02/2021	Call 102.9740			4,803,737	4,665,000	4,572,167	4,651,596	2,928		2,928		4,654,524		10,476	10,476	253,457	02/15/2022
30284@-AE-2	FNBM-LLC SR-SEC 4.900% 01/20/21		02/23/2021	Maturity															340,278	01/20/2021
30284@-AH-5	FNBM-LLC FNBM, LLC-SR-UNSEC 3.600% 07/29/21		06/29/2021	Call 100.0000			50,000,000	50,000,000	50,050,804	49,899,847	100,153		100,153		50,000,000				1,050,000	07/29/2021
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		09/30/2021	Redemption 100.0000			1,621,199	1,621,199	1,621,199	1,621,199					1,621,199				58,745	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		12/31/2021	Redemption 100.0000			1,965,000	1,965,000	1,965,000	1,965,000					1,965,000				65,192	12/31/2038
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		12/15/2021	Redemption 100.0000			3,663,070	3,663,070	3,663,070	3,663,070					3,663,070				83,875	10/13/2036
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		01/27/2021	Call 101.0383			15,833,939	15,671,224	15,671,224	15,671,224					15,671,224				253,202	04/11/2030
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		01/10/2021	Redemption 100.0000			10,235,221	10,235,221	10,235,221	10,235,221					10,235,221				36,881	04/11/2030
30292P-AE-8	FREMF 2015-K45 B SUB CSTR 3.589% 04/25/48		05/12/2021	WELLS FARGO			1,708,190	1,580,000	1,548,030	1,560,685	1,286		1,286		1,561,971		146,219	146,219	25,909	04/25/2048
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		12/31/2021	Redemption 100.0000			2,166,000	2,166,000	2,166,000	2,166,000					2,166,000				71,417	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		09/30/2021	Redemption 100.0000			1,985,500	1,985,500	1,985,500	1,985,500					1,985,500				83,333	03/31/2039
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		10/26/2021	Call 124.4716			57,176,446	45,935,339	45,935,339	45,935,339					45,935,339				13,506,229	01/10/2032
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		10/10/2021	Redemption 100.0000			1,674,222	1,674,222	1,674,222	1,674,222					1,674,222				43,271	01/10/2032
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		10/26/2021	Call 124.3985			37,844,984	30,422,385	30,422,385	30,422,385					30,422,385				8,922,734	02/10/2032
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		10/10/2021	Redemption 100.0000			1,129,658	1,129,658	1,129,658	1,129,658					1,129,658				29,221	02/10/2032
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		10/26/2021	Call 124.9074			44,990,795	36,019,333	36,019,333	36,019,333					36,019,333				10,747,615	03/10/2032
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		10/10/2021	Redemption 100.0000			1,274,183	1,274,183	1,274,183	1,274,183					1,274,183				32,927	03/10/2032
31331F-AX-9	FEDEX CORP 1998 PASS TST PT CERTS 6.720% 01/15/22		07/15/2021	Redemption 100.0000			500,798	500,798	465,016	499,306	1,493		1,493		500,798				17,059	01/15/2022
31331F-BA-8	FEDERAL EXPRESS PT 991A-SR-SEC 7.650% 01/15/22		01/15/2021	Redemption 100.0000			1,386,777	1,386,777	1,386,777	1,386,777					1,386,777				53,044	01/15/2022
31428X-AY-2	FEDEX CORP CO.GUARNT 4.000% 01/15/24		05/20/2021	Call 109.2528			19,665,498	18,000,000	17,969,040	17,989,318	1,280		1,280		17,990,599		9,401	9,401	2,275,498	01/15/2024
31428X-BC-9	FEDEX CORP CO.GUARNT 3.200% 02/01/25		05/20/2021	Call 109.7420			12,647,762	11,525,000	11,507,136	11,517,141	3,006		3,006		11,520,147		4,853	4,853	1,418,827	02/01/2025
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		12/15/2021	Redemption 100.0000			1,144,601	1,144,601	1,144,601	1,144,601					1,144,601				22,062	10/15/2035
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		12/15/2021	Redemption 100.0000			2,902,114	2,902,114	2,902,114	2,902,114					2,902,114				63,482	11/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		12/15/2021	Redemption 100.0000		233,263	233,263	233,263	233,263						233,263				8,346	09/15/2030
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		12/31/2021	Call 131.8224		22,355,917	16,959,118	16,959,118	16,959,118						16,959,118				6,544,719	03/31/2032
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		11/30/2021	Redemption 100.0000		738,110	738,110	738,110	738,110						738,110				25,144	03/31/2032
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		12/31/2021	Redemption 100.0000		553,041	553,041	553,041	553,041						553,041				21,836	07/31/2031
31565@-AA-8	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33		12/31/2021	Call 139.4796		27,748,321	19,894,184	19,894,184	19,894,184						19,894,184				9,384,259	01/31/2033
31565@-AA-8	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33		11/30/2021	Redemption 100.0000		794,703	794,703	794,703	794,703						794,703				30,801	01/31/2033
31620M-AK-2	FIDELITY NATIONAL INFORM CO.GUARNT 3.500% 04/15/23		04/01/2021	Call 106.2044		36,865,687	34,712,000	34,263,560	34,592,325		12,408		12,408		34,604,733		107,267	107,267	2,713,900	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM SR UNSEC 5.000% 10/15/25		04/01/2021	Call 116.3366		6,955,763	5,979,000	6,001,303	5,992,002		(685)		(685)		5,991,317		(12,317)	(12,317)	1,114,612	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM SR UNSEC 3.000% 08/15/26		04/01/2021	Call 109.4920		46,791,387	42,735,000	41,641,327	41,961,521		30,635		30,635		41,992,157		742,843	742,843	4,861,230	08/15/2026
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC 4.250% 05/15/28		03/08/2021	TENDER SALE		24,761,474	22,300,000	22,174,216	22,202,212		2,131		2,131		22,204,344		2,557,130	2,557,130	302,753	05/15/2028
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		12/01/2021	Paydown		154,245	178,252	139,437	121,043		49,244		49,244		170,287		(16,041)	(16,041)	3,614	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		12/01/2021	Paydown		625,172	722,472	556,451	482,358		206,740		206,740		689,098		(63,927)	(63,927)	14,649	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 2.313% 10/25/34		12/01/2021	Paydown		1,272,646	1,272,646	1,201,775	1,214,440		58,206		58,206		1,272,646				16,501	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		12/01/2021	Paydown		2,699,393	2,650,234	1,885,476	1,390,553		1,284,642		1,284,642		2,675,195		24,199	24,199	92,734	02/25/2037
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24		01/02/2021	Redemption 100.0000		5,297,481	5,297,481	5,297,481	5,297,481						5,297,481				153,627	01/02/2024
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		07/15/2021	Paydown		8,943,285	8,943,285	8,943,097	8,943,285						8,943,285				230,172	01/15/2036
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		01/01/2021	Paydown		4,678	4,678								4,678				31	09/11/2023
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		12/15/2021	Redemption 100.0000		2,007,762	2,007,762	2,007,762	2,007,762						2,007,762				52,253	11/15/2030
33851L-AE-4	FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000% 07/25/48		01/01/2021	Paydown		7,336,430	7,336,430	7,302,248	7,315,427		21,002		21,002		7,336,430				24,455	07/25/2048
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		09/30/2021	Redemption 100.0000		1,730,000	1,730,000	1,730,000	1,730,000						1,730,000				54,038	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION SR UNSEC 9.190% 11/01/24		11/01/2021	Redemption 100.0000		1,750,000	1,750,000	1,744,164	1,748,327		1,673		1,673		1,750,000				160,825	11/01/2024
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		12/31/2021	Redemption 100.0000		840,528	840,528	840,528	840,528						840,528				20,355	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		12/31/2021	Redemption 100.0000		1,260,472	1,260,472	1,260,472	1,260,472						1,260,472				36,801	06/30/2037
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2021	Redemption 100.0000		989,862	989,862	732,944	763,235		226,627		226,627		989,862					04/01/2034
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		01/30/2021	Paydown		11,250	11,250	11,250	11,250						11,250				108	04/30/2047
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		03/16/2021	Tax Free Exchange		4,331,250	4,331,250	4,331,250	4,331,250						4,331,250				74,248	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		10/30/2021	Paydown		189,950	189,950	153,103	153,103		36,847		36,847		189,950				6,046	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		10/30/2021	Paydown		120,000	120,000	120,000	120,000						120,000				3,888	10/30/2048
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		12/15/2021	Redemption 100.0000		19,760,587	19,760,587	19,760,587	19,760,587						19,760,587				671,852	07/15/2041
35803Q-AA-5	FRESENIUS MED CARE US CO.GUARNT 5.750% 02/15/21		02/15/2021	Maturity		38,100,000	38,100,000	37,755,060	38,094,546		5,454		5,454		38,100,000				1,095,375	02/15/2021
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		12/15/2021	Redemption 100.0000		1,629,320	1,629,320	1,629,320	1,629,320						1,629,320				29,955	08/15/2039
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		12/15/2021	Redemption 100.0000		2,699,210	2,699,210	2,699,210	2,699,210						2,699,210				83,893	12/15/2037

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36144B-AL-7	GATX CORP SR UNSEC 4.850% 06/01/21		04/01/2021	Call 100.7540		35,263,900	35,000,000	34,969,550	34,998,490		900		900		34,999,390		610	610	829,733	06/01/2021
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		09/01/2021	Paydown		6,310	6,310		(828)		7,138		7,138		6,310				326	06/25/2024
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		09/01/2021	Paydown		34,066	34,066		3,955		34,258	192	34,066		38,020		(3,955)	(3,955)	1,027	12/25/2024
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		12/01/2021	Paydown		334,924	334,924	334,924	334,924						334,924				9,753	09/25/2034
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 0.703% 07/25/35		06/25/2021	Paydown		6,576,974	6,672,663	5,547,901	5,290,112		1,362,567		1,362,567		6,652,678		(75,704)	(75,704)	22,567	07/25/2035
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		12/01/2021	Paydown		450,573	465,624	410,353	423,178		41,079		41,079		464,257		(13,684)	(13,684)	12,231	04/25/2036
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		12/01/2021	Redemption 100.0000		360,669	360,669	363,028	361,832		(1,164)		(1,164)		360,669				11,710	08/01/2031
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		12/15/2021	Redemption 100.0000		837,941	837,941	837,941	837,941						837,941				30,843	04/15/2046
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		12/15/2021	Redemption 100.0000		140,140	140,140	140,140	140,140						140,140				4,944	07/15/2027
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46		09/16/2021	BMO CAPITAL MARKETS		465,673	529,174	51,069	231,472		(176,228)		(176,228)		55,243		410,430	410,430	23,385	03/21/2046
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46		09/01/2021	Paydown		142,138	135,837	13,109	(66,711)		208,141		208,141		141,430		708	708	3,591	03/21/2046
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.720% 04/25/34		12/01/2021	Paydown		978,222	978,222	962,113	964,677		13,545		13,545		978,222				22,464	04/25/2034
36228F-6P-6	GSAMP 2004-AR1 M1 MEZ FLT STEP 1.078% 06/25/34		09/30/2021	MORGAN STANLEY & CO. INC.		1,263,832	1,261,467	1,199,970	1,227,703		6,445		6,445		1,234,148		29,684	29,684	10,609	06/25/2034
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		12/01/2021	Paydown		395,272	395,272	404,412	400,553		(5,281)		(5,281)		395,272				13,267	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		12/01/2021	Paydown		205,319	205,319	198,883	199,379		5,940		5,940		205,319				8,524	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		12/01/2021	Paydown		18,107	18,107	17,364	17,433		674		674		18,107				516	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.889% 06/25/33		12/01/2021	Paydown		79,730	79,730	78,932	78,982		748		748		79,730				2,555	06/25/2033
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37		12/01/2021	Paydown		917,770	917,770	515,989	516,142		401,628		401,628		917,770				12,500	05/25/2037
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 6.423% 11/25/36		12/01/2021	Paydown		1,975,179	1,975,179	1,010,769	899,882		1,075,297		1,075,297		1,975,179				18,040	11/25/2036
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		12/01/2021	Paydown		160,307	163,211	88,732	50,742		110,467		110,467		161,209		(902)	(902)	4,264	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		12/01/2021	Paydown		1,463,349	1,499,975	1,336,274	1,281,079		213,381		213,381		1,494,460		(31,111)	(31,111)	38,021	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		12/01/2021	Paydown		522,408	541,364	199,552	167,001		361,147		361,147		528,149		(5,741)	(5,741)	16,178	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 2.796% 05/25/37		12/01/2021	Paydown		473,229	444,492	201,006	94,265		372,923		372,923		467,188		6,040	6,040	8,374	05/25/2037
362332-AH-1	GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39		09/01/2021	Paydown		16,035,304	51,561,642	16,683,873	17,273,150		10,846,738	589,277	10,257,461		27,530,611		(11,495,307)	(11,495,307)	2,253,322	11/10/2039
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.723% 12/25/35		02/04/2021	JP MORGAN SECURITIES		10,824,493	10,838,040	9,530,702	10,262,204		13,001		13,001		10,275,204		549,288	549,288	9,635	12/25/2035
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.723% 12/25/35		01/25/2021	Paydown		435,262	435,262	382,759	412,136		23,126		23,126		435,262				260	12/25/2035
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		12/01/2021	Paydown		141,210	146,740	87,321	72,105		71,835		71,835		143,940		(2,731)	(2,731)	3,927	03/25/2036
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		12/01/2021	Paydown		1,264,044	1,264,044	556,776	474,901		789,143		789,143		1,264,044				8,693	03/25/2036
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.720% 03/25/46		12/01/2021	Paydown		808,423	808,423	429,120	362,304		446,119		446,119		808,423				12,606	03/25/2046
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.705% 03/25/46		10/01/2021	Paydown		402,532	402,532	338,096	379,605		22,927		22,927		402,532				4,919	03/25/2046
362341-B9-9	GSAMP 2005-AHL2 A1B FLT STEP 0.413% 12/25/35		02/24/2021	MORGAN STANLEY & CO. INC.		5,641,599	5,655,739	4,237,268	5,001,142		18,384		18,384		5,019,526		622,073	622,073	2,082	12/25/2035
362341-B9-9	GSAMP 2005-AHL2 A1B FLT STEP 0.413% 12/25/35		02/25/2021	Paydown		500,117	500,117	374,686	442,233		57,884		57,884		500,117				2,416	12/25/2035
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2021	Paydown		417,010	417,010	391,272	404,018		12,992		12,992		417,010				10,196	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		11/01/2021	Paydown		240,363	240,363	239,508	239,481		882		882		240,363				5,203	09/25/2035

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		12/01/2021	Paydown		684,947	692,778	150,476	(10,391)		695,589		695,589		685,198		(251)	(251)	17,982	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		12/01/2021	Paydown		898,611	898,611	522,016	474,233		424,378		424,378		898,611				22,916	12/25/2035
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.473% 10/25/35		11/09/2021	MORGAN STANLEY & CO. INC.		1,946,124	1,947,341	1,790,316	1,881,866		19,278		19,278		1,901,144		44,980	44,980	14,585	10/25/2035
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.473% 10/25/35		10/25/2021	Paydown		1,296,928	1,296,928	1,192,350	1,253,322		43,606		43,606		1,296,928				4,999	10/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		12/01/2021	Paydown		499,359	532,499	299,133	166,581		342,753		342,753		509,335		(9,976)	(9,976)	15,301	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		12/01/2021	Paydown		459,438	459,438	372,795	329,289		130,149		130,149		459,438				9,427	09/25/2035
362341-UD-9	GSAA 2005-MTR1 A5 FLT STEP 0.524% 10/25/35		07/21/2021	JP MORGAN SECURITIES		3,997,500	4,000,000	3,150,000	3,659,640		96,074		96,074		3,755,714		241,786	241,786	21,923	10/25/2035
36235B-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		12/15/2021	Redemption 100.0000		3,175,073	3,175,073	3,175,073	3,175,073						3,175,073				86,826	10/21/2032
36237S-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		12/01/2021	Paydown		835,232	835,232	357,317	300,300		534,932		534,932		835,232				7,883	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 2.568% 05/25/35		12/01/2021	Paydown		730,503	730,503	666,205	651,961		78,542		78,542		730,503				9,018	05/25/2035
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 2.852% 05/25/35		12/01/2021	Paydown		1,007,886	1,007,886	880,189	881,069		126,818		126,818		1,007,886				17,372	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 2.280% 08/25/34		12/01/2021	Paydown		190,807	190,807	155,746	177,752		13,055		13,055		190,807				3,276	08/25/2034
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 3.047% 09/25/34		12/01/2021	Paydown		269,316	269,316	260,252	260,918		8,398		8,398		269,316				4,269	09/25/2034
36242D-KK-8	GSAMP 2004-WF M1 MEZ FLT STEP 0.973% 10/25/34		12/06/2021	CREDIT SUISSE SECURITIES US LL		1,112,352	1,114,092	993,015	1,050,339		9,100		9,100		1,059,439		52,913	52,913	9,438	10/25/2034
36242D-KK-8	GSAMP 2004-WF M1 MEZ FLT STEP 0.973% 10/25/34		10/25/2021	Paydown		219,675	219,675	195,801	207,104		12,571		12,571		219,675				1,268	10/25/2034
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 2.438% 12/25/34		12/01/2021	Paydown		419,824	419,824	413,002	419,824						419,824				4,150	12/25/2034
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.554% 08/25/34		03/01/2021	Paydown		430,092	430,092	430,081	429,112		980		980		430,092				4,022	08/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		09/01/2021	Paydown		486,921	486,921	487,377	486,921						486,921				10,972	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		12/01/2021	Paydown		578,077	616,404	480,242	458,758		147,630		147,630		606,388		(28,311)	(28,311)	33,837	01/25/2035
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		12/01/2021	Paydown		911,351	911,351	886,680	904,125		7,226		7,226		911,351				32,013	05/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		12/01/2021	Paydown		1,706,474	1,698,881	1,348,898	1,358,744		341,698		341,698		1,700,441		6,033	6,033	71,321	03/25/2035
36244B-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		12/15/2021	Redemption 100.0000		644,146	644,146	644,146	644,146						644,146				15,504	07/15/2033
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		12/15/2021	Redemption 100.0000		954,612	954,612	954,620	954,615		(3)		(3)		954,612				23,425	09/15/2033
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 0.283% 07/25/37		12/25/2021	Paydown		406,787	406,787	341,701	375,159		31,628		31,628		406,787				1,040	07/25/2037
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		12/01/2021	Paydown		23,637,568	23,637,568	23,872,395	23,695,379		(57,811)		(57,811)		23,637,568				783,531	11/10/2047
36253B-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		12/15/2021	Redemption 100.0000		1,019,643	1,019,643	1,019,643	1,019,643						1,019,643				22,141	09/15/2033
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		12/01/2021	Paydown		677,836	677,836	684,577	681,655		(3,819)		(3,819)		677,836				20,664	05/10/2050
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		12/15/2021	Redemption 100.0000		3,277,559	3,277,559	3,277,559	3,277,559						3,277,559				42,658	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/15/2021	Paydown		283,857	283,857	283,857	283,857						283,857				4,470	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		12/15/2021	Paydown		10,529,570	10,529,570	10,529,570	10,529,570						10,529,570				132,655	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/15/2021	Paydown		257,545	257,545	257,545	257,545						257,545				3,568	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		12/15/2021	Paydown		2,196,689	2,196,689	2,196,689	2,196,689						2,196,689				26,756	12/15/2062

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		12/15/2021	Paydown		1,104,115	1,104,115	1,104,115	1,104,115						1,104,115				14,529	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		12/15/2021	Paydown		205,940	205,940	205,940	205,940						205,940				2,791	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		12/15/2021	Paydown		51,138	51,138	51,138	51,138						51,138				717	12/15/2062
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		12/30/2021	Redemption 100.0000		8,029,194	8,029,194	8,029,194	8,029,194						8,029,194				151,398	12/31/2044
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		12/01/2021	Paydown		357,054	377,405	165,989	60,250		299,989		299,989		360,240		(3,186)	(3,186)	12,439	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		12/01/2021	Paydown		223,525	236,266	189,559	171,857		60,783		60,783		232,641		(9,115)	(9,115)	7,788	07/25/2037
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.227% 06/23/46		12/01/2021	Paydown		16,997	110,083	4,470	4,470		16,307		16,307		20,777		(3,780)	(3,780)	10,162	06/23/2046
364725-BC-4	TEGNA INC CO.GUARNT 5.500% 09/15/24		12/03/2021	Call 100.9170		4,640,164	4,598,000	4,669,938	4,605,189		(5,190)		(5,190)		4,599,999		(1,999)	(1,999)	307,698	09/15/2024
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		02/06/2021	Maturity		305,891	305,891	305,891	305,891						305,891				6,164	02/06/2021
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/15/2021	Redemption 100.0000		1,691,730	1,691,730	1,691,730	1,691,730						1,691,730				60,014	07/25/2041
369604-BF-9	GENERAL ELECTRIC CO SR UNSEC 4.125% 10/09/42		11/24/2021	Various		3,391,795	2,896,000	2,938,157	2,930,995		(954)		(954)		2,930,041		461,754	461,754	136,715	10/09/2042
370334-BM-5	GENERAL MILLS INC SR UNSEC 3.150% 12/15/21		10/14/2021	Call 100.0000		50,000,000	50,000,000	49,794,500	49,977,647		18,351		18,351		49,995,998		4,002	4,002	1,308,125	12/15/2021
37045X-AQ-9	GENERAL MOTORS FINL CO CO.GUARNT 4.375% 09/25/21		09/25/2021	Maturity		17,525,000	17,525,000	17,525,000	17,525,000						17,525,000				766,719	09/25/2021
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT 4.200% 03/01/21		02/01/2021	Call 100.0000		25,000,000	25,000,000	24,982,250	24,999,366		333		333		24,999,699		301	301	437,500	03/01/2021
37045X-BM-7	GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/06/21		06/06/2021	Call 100.0000		25,925,000	25,925,000	25,877,557	25,919,774		4,383		4,383		25,924,156		844	844	760,467	07/06/2021
370ESC-AJ-4	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 8.800% 04/01/21		03/30/2021	TENDER SALE		579	4,047,495										579	579	13,301	04/01/2021
370ESC-AR-6	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.400% 09/01/25		03/30/2021	TENDER SALE		1,496	10,534,527										1,496	1,496		09/01/2025
370ESC-AU-9	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.700% 04/15/26		03/30/2021	TENDER SALE		92	647,599										92	92	2,102	04/15/2026
370ESC-AZ-8	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 6.750% 05/01/28		03/30/2021	TENDER SALE		762	5,447,337										762	762	17,498	05/01/2028
370ESC-BB-0	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.200% 04/15/21		03/30/2021	TENDER SALE		909	6,320,392										909	909	20,881	04/15/2021
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		12/15/2021	Redemption 100.0000		2,214,590	2,214,590	2,214,590	2,214,590						2,214,590				72,755	10/15/2027
375558-AQ-6	GILEAD SCIENCES INC SR UNSEC 4.500% 04/01/21		01/01/2021	Various		35,000,000	35,000,000	34,699,700	34,990,864						34,990,864		9,136	9,136	393,750	04/01/2021
375558-AU-7	GILEAD SCIENCES INC SR UNSEC 4.400% 12/01/21		09/01/2021	Various		24,900,000	24,900,000	24,842,730	24,893,605		4,640		4,640		24,898,245		1,755	1,755	821,700	12/01/2021
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		12/15/2021	Redemption 100.0000		279,146	279,146	279,146	279,146						279,146				7,158	01/15/2027
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		05/01/2021	Redemption 100.0000		2,186,634	2,186,634	2,175,701	2,186,124		510		510		2,186,634				31,200	08/02/2021
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2021	Redemption 100.0000		2,217,987	2,217,987	2,217,987	2,217,987						2,217,987				83,289	08/10/2041
38141E-C2-3	GOLDMAN SACHS GROUP INC SR UNSEC 3.850% 07/08/24		10/22/2021	MORGAN STANLEY & CO. INC.		26,679,250	25,000,000	24,967,000	24,986,924		2,888		2,888		24,989,812		1,689,439	1,689,439	1,251,250	07/08/2024
383909-AF-5	WR GRACE & CO-CONN CO.GUARNT 5.625% 10/01/24		04/27/2021	GOLDMAN SACHS & COMPANY		15,595,650	14,040,000	14,477,963	14,257,679		(17,250)		(17,250)		14,240,430		1,355,220	1,355,220	455,831	10/01/2024
383909-AG-3	WR GRACE & CO CONN SERIES 144A 4.875% 06/15/27		08/16/2021	Taxable Exchange		8,302,000	8,000,000	8,000,000	8,000,000						8,000,000		302,000	302,000	301,167	06/15/2027
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		12/15/2021	Redemption 100.0000		738,157	738,157	738,157	738,157						738,157				14,606	10/15/2034

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38869P-AK-0	GRAPHIC PACKAGING INTERN CO.GUARNT 4.750% 04/15/21		01/15/2021	Call 100.0000		28,127,000	28,127,000	27,976,970	28,120,370		892		892		28,121,263		5,737	5,737	334,008	04/15/2021
389284-AA-8	GRAY TELEVISION INC SR UNSEC 7.000% 05/15/27		05/03/2021	WELLS FARGO		2,177,500	2,000,000	2,000,000	2,000,000						2,000,000		177,500	177,500	66,111	05/15/2027
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23		12/16/2021	Redemption 100.0000		638,576	638,576	586,659	625,649					(38,991)	638,576	51,917		51,917	32,038	06/16/2023
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2021	Redemption 100.0000		653,498	653,498	547,605	596,867		56,630		56,630		653,498				40,870	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2021	Redemption 100.0000		27,888	27,888	27,888	27,888						27,888				2,017	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2021	Call 100.0000		2,284,000	2,284,000	2,243,094	2,259,135		1,038		1,038		2,260,173		23,827	23,827	102,278	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		11/10/2021	Redemption 100.0000		3,668,232	3,668,232	3,668,232	3,668,232						3,668,232				167,543	02/10/2024
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		12/15/2021	Redemption 100.0000		1,520,808	1,520,808	1,520,808	1,520,808						1,520,808				35,070	11/15/2033
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		12/31/2021	Redemption 100.0000		6,606,385	6,606,385	6,606,385	6,606,385						6,606,385				239,115	12/31/2030
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		12/10/2021	Redemption 100.0000		107,003	107,003	107,003	107,003						107,003				2,411	12/10/2049
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		12/15/2021	Redemption 100.0000		113,748	113,748	113,748	113,748						113,748				2,782	08/15/2048
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		12/20/2021	Redemption 100.0000		2,794,176	2,794,176	2,793,852	2,793,865		311		311		2,794,176				91,532	09/20/2037
40410K-AA-3	H B FULLER CO 4.250% 10/15/28		12/14/2021	BARCLAYS BANK PLC		1,867,750	1,825,000	1,825,000	1,825,000						1,825,000		42,750	42,750	88,578	10/15/2028
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		12/09/2021	Paydown		268,180	268,180	268,144	268,145		35		35		268,180				4,770	10/09/2039
40447@-AG-0	HMSHOST CORP B-SR 5.970% 09/01/21		09/01/2021	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,791,000	09/01/2021
40447@-AH-8	HMSHOST CORP C-SR 6.400% 09/01/24		12/03/2021	Call 110.9637		33,289,101	30,000,000	30,000,000	30,000,000						30,000,000				5,699,767	09/01/2024
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		12/15/2021	Redemption 100.0000		194,957	194,957	194,957	194,957						194,957				4,221	01/15/2038
40471#-AA-0	HY CITE CORPORATION 14.000% 12/20/24		11/12/2021	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,942,964	12/20/2024
40624@-AC-4	HALLMARK CARDS INC SR 9.160% 07/23/22		10/29/2021	Call 106.2659		70,843,912	66,666,667	66,666,667	66,666,667						66,666,667				11,912,357	07/23/2022
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		12/15/2021	Redemption 100.0000		1,613,351	1,613,351	1,613,351	1,613,351						1,613,351				60,398	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		12/15/2021	Redemption 100.0000		326,488	326,488	326,488	326,488						326,488				11,429	06/15/2036
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.644% 03/19/35		12/20/2021	Paydown		972,825	972,825	835,848	858,733		114,092		114,092		972,825				3,855	03/19/2035
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.804% 06/20/35		11/04/2021	TRANSFER		2,019,124	2,103,242	2,015,832	1,956,226	68,426	2,579		71,005		2,027,231		(8,108)	(8,108)	21,479	06/20/2035
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.804% 06/20/35		10/20/2021	Paydown		411,261	411,261	394,169	382,514	13,380	15,367		28,747		411,261				2,203	06/20/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.374% 10/20/45		12/20/2021	Paydown		598,169	598,169	508,070	525,071		73,098		73,098		598,169				2,358	10/20/2045
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		12/20/2021	Paydown		58,700	58,700	58,700	58,700						58,700				1,454	12/20/2050
413086-AH-2	HARMAN INTL IND SR UNSEC 4.150% 05/15/25		06/08/2021	BARCLAYS BANK PLC		4,478,280	4,000,000	3,876,640	3,936,473		5,852		5,852		3,942,325		535,955	535,955	94,528	05/15/2025
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		10/20/2021	Redemption 100.0000		2,050,715	2,050,715	2,050,715	2,050,715						2,050,715				59,001	10/20/2045
421924-BN-0	ENCOMPASS HEALTH CORP CO.GUARNT 5.125% 03/15/23		06/30/2021	Call 100.0000		4,834,000	4,834,000	4,834,000	4,834,000						4,834,000				165,878	03/15/2023
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		10/30/2021	Redemption 100.0000		908,785	908,785	908,785	908,785						908,785				15,474	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		12/31/2021	Redemption 100.0000		74,990	74,990	74,990	74,990						74,990				2,317	04/30/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	HD TROY OH LANDLORD LLC-HOME D SR-SEC			Redemption																
42212#-AA-0	3.550% 11/30/34		12/31/2021	100.0000		1,662,260	1,662,260	1,662,260	1,662,260						1,662,260				32,137	11/30/2034
	HEALTHPARTNERS-INC. SR-UNSEC 4.370%			Redemption																
42249#-AC-3	07/01/50		07/01/2021	100.0000		354,545	354,545	354,545	354,545						354,545				17,818	07/01/2050
	HEB GROCERY CO LP B-SR-UNSEC 6.050%																			
42251#-AB-0	07/01/21		07/01/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				605,000	07/01/2021
	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			Redemption																
42251@-AA-4	4.490% 03/01/38		12/01/2021	100.0000		2,276,337	2,276,337	2,276,337	2,276,337						2,276,337				55,742	03/01/2038
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		12/20/2021	Paydown		2,621,236	2,621,236	2,620,051	2,620,696		540		540		2,621,236				67,429	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2021	Paydown		623,801	623,801	623,377	623,551		250		250		623,801				19,493	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		12/20/2021	Paydown		885,609	885,609	885,529	883,277		2,331		2,331		885,609				25,271	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		12/20/2021	Paydown		821,110	821,110	820,841	819,134		1,976		1,976		821,110				21,879	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		12/20/2021	Paydown		1,074,597	1,074,597	1,074,509	1,072,945		1,652		1,652		1,074,597				23,351	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		12/20/2021	Paydown		1,473,954	1,473,954	1,473,455	1,473,509		444		444		1,473,954				31,538	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		12/20/2021	Paydown		411,214	411,214	411,160	411,168		46		46		411,214				9,288	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		12/20/2021	Paydown		1,193,189	1,193,189	1,192,709	1,192,768		420		420		1,193,189				29,446	09/20/2047
	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820%			Redemption																
42784@-AA-0	08/01/41		12/01/2021	100.0000		660,232	660,232	660,232	660,232						660,232				21,387	08/01/2041
42806D-AV-1	HERTZ 2016-2A B SUB 3.940% 03/25/22		06/30/2021	Call 100.0000		12,500,000	12,500,000	12,499,660	12,499,969		31		31		12,500,000				253,090	03/25/2022
42806D-BC-2	HERTZ 2016-4A A SEQ 2.650% 07/25/22		06/25/2021	Paydown		1,043,140	1,043,140	1,029,245	1,040,810		2,330		2,330		1,043,140				10,018	07/25/2022
42806D-BD-0	HERTZ 2016-4A B SUB 3.290% 07/25/22		06/25/2021	Paydown		5,000,000	5,000,000	4,999,201	4,999,892		108		108		5,000,000				84,535	07/25/2022
42806D-BE-8	HERTZ 2016-4A C SUB 5.060% 07/25/22		06/30/2021	Paydown		4,000,000	4,000,000	3,999,552	3,999,936		64		64		4,000,000				104,011	07/25/2022
42806D-BG-3	HERTZ 2017-2A A SEQ 3.290% 10/25/23		06/30/2021	Paydown		9,806,534	9,806,534	9,802,281	9,804,792		1,743		1,743		9,806,534				122,995	10/25/2023
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		06/30/2021	Call 100.0000		2,614,002	2,614,002	2,613,716	2,613,843		(16)		(16)		2,613,827	175	175	175	44,195	02/25/2024
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		06/25/2021	Paydown		3,650,680	3,650,680	3,650,281	3,650,458		223		223		3,650,680				34,309	02/25/2024
				MARKETAXESS HOLDINGS																
42809H-AC-1	HESS CORP SR UNSEC 6.000% 01/15/40		08/18/2021	INC		1,712,158	1,345,000	1,334,697	1,336,709		152		152		1,336,861	375,297	375,297	375,297	88,546	01/15/2040
				MARKETAXESS HOLDINGS																
42809H-AD-9	HESS CORP SR UNSEC 5.600% 02/15/41		08/18/2021	INC		810,805	655,000	647,330	648,453		114		114		648,567	162,238	162,238	162,238	37,189	02/15/2041
42824C-BF-5	HP ENTERPRISE CO 4.650% 10/01/24		10/29/2021	Call 109.4853		10,948,525	10,000,000	9,981,700	9,984,342		3,213		3,213		9,987,555	12,445	12,445	12,445	1,449,692	10/01/2024
				Redemption																
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		12/31/2021	100.0000		1,536,820	1,536,820	1,536,820	1,536,820						1,536,820				50,141	12/31/2036
431116-AB-8	HIGHMARK INC SR UNSEC 4.750% 05/15/21		05/15/2021	Various		34,350,000	34,350,000	34,324,398	34,348,848		1,152		1,152		34,350,000				815,813	05/15/2021
	HIGHWOODS REALTY LP SR UNSEC 3.200%																			
431282-AN-2	06/15/21		04/15/2021	Call 100.0000		4,721,000	4,721,000	4,679,195	4,718,015		1,881		1,881		4,719,897	1,103	1,103	1,103	50,357	06/15/2021
	HILTON GRAND VACATIONS TRUST SERIES 2020-AA																			
43285H-AB-4	CLASS B 144A 4.220% 02/25/39		12/25/2021	Paydown		479,622	479,622	479,613	479,612		10		10		479,622				9,186	02/25/2039
	HOLLEY PURCHASER-INC. SUB-UNSEC 8.680%																			
43540@-AA-3	10/26/26		11/19/2021	Call 100.0000		11,637,931	11,637,931	11,637,931	11,637,931						11,637,931				4,582,792	10/26/2026
	HOLLEY PURCHASER-INC. SUB-UNSEC 8.680%			Redemption																
43540@-AA-3	10/26/26		07/16/2021	100.0000		25,862,069	25,862,069	25,862,069	25,862,069						25,862,069				740,610	10/26/2026
	HOME DEPOT LEASE-COLLATERALIZE SR-SEC			Redemption																
43721@-AA-2	3.880% 01/15/28		12/15/2021	100.0000		470,628	470,628	475,334	473,080		(2,452)		(2,452)		470,628				9,950	01/15/2028
	HOME DEPOT MOORPARK LEASE BACK SR-SEC			Redemption																
43721*-AA-6	4.409% 01/31/29		12/01/2021	100.0000		1,164,515	1,164,515	1,164,515	1,164,515						1,164,515				28,000	01/31/2029
	HOME DEPOT SOUTH WINDSOR HOME SR-SEC			Redemption																
43722*-AA-5	3.370% 10/15/40		12/15/2021	100.0000		397,071	397,071	397,071	397,071						397,071				7,336	10/15/2040
	HMBT 2005-4 A1 FLT STEP AFC IRC SSN																			
43739E-BS-5	0.373% 10/25/35		12/27/2021	Paydown		279,900	279,900	258,645	271,856		8,044		8,044		279,900				1,005	10/25/2035
	HMBT 2005-4 A2 FLT STEP AFC IRC SSU																			
43739E-BT-3	0.433% 10/25/35		12/27/2021	Paydown		117,979	117,979	109,020	114,586		3,393		3,393		117,979				504	10/25/2035
	HORIZON PHARMA USA INC CO.GUARNT 5.500%			CREDIT SUISSE																
44055P-AA-4	08/01/27		11/15/2021	SECURITIES US LL		897,813	850,000	824,500	826,707		2,609		2,609		829,316	68,497	68,497	68,497	60,515	08/01/2027
				CREDIT SUISSE																
44217N-AN-6	HGMT 2015-HGLR D SUB 3.982% 03/05/37		10/04/2021	SECURITIES US LL		14,946,680	15,000,000	15,000,000	15,000,000						15,000,000		(53,320)	(53,320)	506,086	03/05/2037
	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC			Redemption																
44231#-AA-3	4.000% 08/15/22		12/15/2021	100.0000		491,740	491,740	491,740	491,740						491,740				10,721	08/15/2022

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
443016-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		12/25/2021	Redemption 100.0000		778,065	778,065	778,065	778,065						778,065				15,944	01/25/2038
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		12/31/2021	Redemption 100.0000		938,487	938,487	938,487	938,487						938,487				40,049	03/31/2042
44569*-BP-5	HUNT OIL CO A-SR-UNSEC 3.930% 11/12/24		12/29/2021	Call 106.9198		53,459,899	50,000,000	50,000,000	50,000,000						50,000,000				5,681,441	11/12/2024
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		12/01/2021	Paydown		85,978	85,978	83,918	84,382		1,596		1,596		85,978				2,665	08/20/2029
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		12/15/2021	Redemption 100.0000		455,592	455,592	455,592	455,592						455,592				12,558	06/15/2045
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.153% 06/25/35		07/29/2021	NOMURA SECURITIES INTL INC.		1,596,188	1,596,188	1,461,509	1,531,268		6,292		6,292		1,537,560		58,627	58,627	9,785	06/25/2035
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.153% 06/25/35		07/26/2021	Paydown		365,866	365,866	334,996	350,985		14,880		14,880		365,866				1,614	06/25/2035
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 0.163% 05/25/37		12/27/2021	Paydown		8,486	8,486	2,152	1,490		6,996		6,996		8,486				38	05/25/2037
451102-BJ-5	ICAHN ENTERPRISES/FIN CO.GUARNT 6.250% 02/01/22		04/12/2021	Call 100.0000		44,000,000	44,000,000	44,903,823	44,027,014		(27,014)		(27,014)		44,000,000				1,578,385	02/01/2022
452308-AP-4	ILLINOIS TOOL WORKS INC SR UNSEC 3.375% 09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	4,979,568	4,998,225		1,140		1,140		4,999,364		636	636	126,563	09/15/2021
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 0.743% 03/25/35		12/27/2021	Paydown		1,792,199	1,792,199	1,469,603	1,511,341		280,858		280,858		1,792,199				6,031	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.763% 03/25/35		12/27/2021	Paydown		494,233	494,233	483,607	485,441		8,792		8,792		494,233				2,077	03/25/2035
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 0.583% 08/25/35		12/27/2021	Paydown		999,144	999,144	862,593	842,751		156,393		156,393		999,144				3,313	08/25/2035
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.643% 05/25/35		12/27/2021	Paydown		4,923,306	4,923,306	2,987,870	3,174,039		1,749,267		1,749,267		4,923,306				15,685	05/25/2035
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 0.743% 08/25/35		12/27/2021	Paydown		3,700,997	3,700,997	2,228,871	2,301,679		1,399,318		1,399,318		3,700,997				15,946	08/25/2035
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.603% 08/25/35		12/27/2021	Paydown		504,659	504,659	432,518	451,980		52,679		52,679		504,659				1,768	08/25/2035
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.623% 02/25/36		12/27/2021	Paydown		3,307,982	3,307,982	2,617,141	2,891,274		416,708		416,708		3,307,982				10,912	02/25/2036
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 1.528% 02/25/35		12/27/2021	Paydown		88,750	88,750	76,769	84,159		4,591		4,591		88,750				1,371	02/25/2035
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		09/22/2021	Paydown		17,658,207	17,658,207	17,658,764	17,658,764		(557)		(557)		17,658,207				663,307	08/22/2056
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 01/01/24		12/01/2021	Paydown		226,064	226,064	226,064	226,064						226,064				9,901	01/01/2024
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		12/01/2021	Paydown		9,225	9,225	8,292	8,269	166	790		956		9,225				1,445	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		12/01/2021	Paydown		1,611,146	1,611,146	1,611,072	1,608,735		2,411		2,411		1,611,146				64,657	01/25/2051
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		12/31/2021	Redemption 100.0000		2,212,830	2,212,830	2,212,830	2,212,830						2,212,830				118,433	06/30/2038
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		07/01/2021	Paydown		4,506,685	5,411,752	4,169,698	4,039,328		1,131,482		1,131,482		5,170,810		(664,125)	(664,125)	165,939	06/25/2035
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 2.420% 08/25/35		12/01/2021	Paydown		1,047,402	1,088,518	408,490	330,274		729,263		729,263		1,059,536		(12,135)	(12,135)	14,762	08/25/2035
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.314% 11/25/36		12/25/2021	Paydown		1,071,713	1,071,713	931,385	954,188		117,525		117,525		1,071,713				2,177	11/25/2036
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.343% 06/25/37		12/27/2021	Paydown		4,324,493	4,324,493	4,105,769	4,137,147		187,346		187,346		4,324,493				7,667	06/25/2037
456866-AG-7	INGERSOLL-RAND CO CO.GUARNT 9.000% 08/15/21		08/15/2021	Maturity		15,000,000	15,000,000	15,521,700	15,029,280		(29,280)		(29,280)		15,000,000				1,350,000	08/15/2021
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2021	Call 100.0000		750,000	750,000	732,000	744,431		449		449		744,880		5,120	5,120	27,000	06/01/2025
45688C-AB-3	INGEVITY CORP SERIES 144A 3.875% 11/01/28		04/14/2021	JP MORGAN SECURITIES		3,275,250	3,300,000	3,300,000	3,300,000						3,300,000		(24,750)	(24,750)	59,675	11/01/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
457030-AJ-3	INGLES MARKETS INC SR UNSEC 5.750% 06/15/23		07/16/2021	Call 100.0000		21,916,000	21,916,000	21,916,000	21,916,000						21,916,000				738,600	06/15/2023
458140-AJ-9	INTEL CORP SR UNSEC 3.300% 10/01/21		10/01/2021	Maturity		40,000,000	40,000,000	39,904,800	39,991,817		8,183		8,183		40,000,000				1,320,000	10/01/2021
460146-CL-5	INTERNATIONAL PAPER CO SR UNSEC 3.800% 01/15/26		10/28/2021	Call 110.8990		7,480,138	6,745,000	6,785,905	6,768,382		(3,913)		(3,913)		6,764,469		(19,469)	(19,469)	1,064,781	01/15/2026
460690-BH-2	INTERPUBLIC GROUP COS SR UNSEC 4.000% 03/15/22		03/27/2021	Call 103.4450		26,430,198	25,550,000	24,899,128	25,456,292		17,838		17,838		25,474,130		75,870	75,870	1,425,264	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS SR UNSEC 3.750% 02/15/23		03/27/2021	Call 106.1010		27,904,563	26,300,000	26,247,486	26,288,436		1,224		1,224		26,289,660		10,340	10,340	2,212,751	02/15/2023
460690-BL-3	INTERPUBLIC GROUP COS SR UNSEC 4.200% 04/15/24		03/27/2021	Call 111.0280		9,159,810	8,250,000	8,234,490	8,244,239		383		383		8,244,622		5,378	5,378	1,065,735	04/15/2024
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		12/01/2021	Paydown		707,340	707,340	246,648	151,199		556,141		556,141		707,340				31,577	02/25/2036
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		12/15/2021	Redemption 100.0000		2,550,614	2,550,614	2,550,614	2,550,614						2,550,614				47,607	07/15/2040
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		11/15/2021	Paydown		5,459,469	5,459,469	5,459,469	5,459,469						5,459,469				113,395	02/15/2077
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		11/01/2021	Paydown		7,895,853	7,895,853	7,914,359	7,893,097		2,757		2,757		7,895,853				135,452	04/25/2049
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		12/15/2021	Paydown		130,237	130,237	136,759	135,077		(4,840)		(4,840)		130,237				2,726	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		12/15/2021	Paydown		232,657	232,657	259,122	253,312		(20,655)		(20,655)		232,657				8,732	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		12/15/2021	Paydown		607,935	607,935	690,285	678,944		(71,008)		(71,008)		607,935				16,164	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		12/15/2021	Paydown		997,912	997,912	1,038,778	1,034,355		(36,443)		(36,443)		997,912				21,011	02/16/2065
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		12/15/2021	Paydown		290,522	290,522	348,944	343,730		(53,207)		(53,207)		290,522				10,374	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		12/15/2021	Paydown		140,646	140,646	145,568	145,103		(4,457)		(4,457)		140,646				5,046	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		12/15/2021	Paydown		1,514,814	1,514,814	1,512,689	1,513,634		1,180		1,180		1,514,814				26,927	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		12/15/2021	Paydown		609,324	609,324	648,629	640,573		(31,249)		(31,249)		609,324				20,754	09/15/2067
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		12/15/2021	Paydown		4,610,755	4,610,755	4,607,555	4,609,828		928		928		4,610,755				83,302	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		12/15/2021	Paydown		1,987,075	1,987,075	1,986,608	1,987,269		(194)		(194)		1,987,075				42,492	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		12/15/2021	Paydown		823,702	823,702	858,055	854,798		(31,096)		(31,096)		823,702				23,765	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		12/15/2021	Paydown		72,585	72,585	75,159	74,937		(2,352)		(2,352)		72,585				1,448	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		12/15/2021	Paydown		1,142,123	1,142,123	1,303,983	1,270,086		(127,964)		(127,964)		1,142,123				30,944	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		12/15/2021	Paydown		186,804	186,804	191,839	191,201		(4,397)		(4,397)		186,804				3,894	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		12/15/2021	Paydown		986,332	986,332	1,032,680	1,028,877		(42,545)		(42,545)		986,332				25,648	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		12/15/2021	Paydown		692,571	692,571	691,557	691,646		925		925		692,571				13,090	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		12/15/2021	Paydown		1,394,185	1,394,185	1,435,031	1,430,280		(36,094)		(36,094)		1,394,185				32,701	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		12/15/2021	Paydown		1,394,931	1,394,931	1,394,304	1,394,427		505		505		1,394,931				25,482	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		12/15/2021	Paydown		569,691	569,691	569,557	569,574		116		116		569,691				13,083	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		12/15/2021	Paydown		1,633,683	1,633,683	1,596,670	1,599,639		34,044		34,044		1,633,683				30,689	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		12/15/2021	Paydown		715,118	715,118	714,499	714,517		601		601		715,118				17,513	09/17/2074
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		12/01/2021	Paydown		486,244	489,704	238,218	137,717		349,470		349,470		487,188		(944)	(944)	13,307	01/25/2036
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 01/25/22		03/01/2021	Paydown		46,463	46,463	46,077	46,463						46,463				184	01/25/2022
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 2.592% 04/25/36		12/01/2021	Paydown		78,063	74,764	2,046	2,593		75,302		75,302		77,895		168	168	1,191	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		12/01/2021	Paydown		310,598	310,598	307,380	307,530		3,068		3,068		310,598				7,885	11/25/2034
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 2.731% 06/25/35		12/01/2021	Paydown		963,677	963,677	813,473	791,879		171,798		171,798		963,677				15,116	06/25/2035
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		12/01/2021	Paydown		337,979	320,312	181,356	119,818		211,696		211,696		331,514		6,465	6,465	12,743	09/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 2.779% 10/25/35		12/01/2021	Paydown		1,070,704	1,070,704	653,288	665,570		405,134		405,134		1,070,704				17,213	10/25/2035
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		12/01/2021	Paydown		758,600	744,999	446,045	274,352		479,557		479,557		753,909		4,691	4,691	27,273	01/25/2036
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 1.279% 01/12/39		05/01/2021	Paydown				27	27		1,975	1,860	115		141		(141)	(141)	13,936	01/12/2039

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.630% 07/25/36		12/01/2021	Paydown		1,128,539	1,128,539	398,480	338,649		789,890		789,890		1,128,539				14,747	07/25/2036
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		12/01/2021	Paydown		924,125	924,921	585,185	450,520		473,974		473,974		924,493		(369)	(369)	34,584	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		12/01/2021	Paydown		489,305	477,230	329,739	345,532		135,031		135,031		480,563		8,742	8,742	16,217	07/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		12/01/2021	Paydown		208,751	201,118	125,743	85,526		120,171		120,171		205,697		3,054	3,054	8,045	06/25/2037
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45		12/01/2021	Paydown		1,367,717	1,367,717	1,370,460	1,370,460		(2,742)		(2,742)		1,367,717				46,164	05/15/2045
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		12/01/2021	Paydown		1,426,801	1,426,801	1,539,050	1,426,952		(151)		(151)		1,426,801				38,209	02/15/2046
46635T-AX-0	JPMCC 2011-C3 C SUB CSTR AFC 5.360% 02/15/46		10/06/2021	ROBERT W. BAIRD & COMPANY INC		1,894,481	1,910,000	2,064,591	1,910,424		(1,222)		(1,222)		1,909,202		(14,721)	(14,721)	87,304	02/15/2046
46636D-AU-0	JPMCC 2011-C4 C CSTR 5.389% 07/15/46		12/01/2021	Paydown		711,315	711,315	787,809	714,445		(3,130)		(3,130)		711,315				20,060	07/15/2046
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		12/01/2021	Paydown		3,775,136	3,775,136	3,981,589	3,789,538		(14,402)		(14,402)		3,775,136				79,106	06/15/2045
46637Y-AL-3	JPMCC 2012-HSBC D SUB CSTR 4.524% 07/05/32		05/17/2021	CREDIT SUISSE SECURITIES US LL		8,235,313	8,000,000	7,791,880	7,959,305		9,032		9,032		7,968,337		266,976	266,976	169,911	07/05/2032
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		01/01/2021	Paydown		2,759	2,759	2,710	2,722		37		37		2,759				7	12/15/2047
46640L-AD-4	JPMBB 2013-C14 A4 AFC SEQ 4.133% 08/15/46		07/01/2021	Paydown		15,911,332	15,911,332	16,238,822	15,987,955		(76,623)		(76,623)		15,911,332				528,363	08/15/2046
46643A-AG-8	JPMBB COMMERCIAL MORTGAGE SECU 2014-C23 D SUB CSTR 4.133% 09/15/47		05/14/2021	PERFORMANCE TRUST CAP		18,565,761	18,377,658	15,893,803	16,850,858		105,762		105,762		16,956,620		1,609,141	1,609,141	280,127	09/15/2047
46643A-BE-2	JPMBB 2014-C23 A5 SEQ 3.934% 09/15/47		06/16/2021	BARCLAYS BANK PLC		20,619,396	18,850,000	19,415,425	19,059,540		(27,963)		(27,963)		19,031,577		1,587,819	1,587,819	403,758	09/15/2047
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.906% 11/25/48		12/01/2021	Paydown		56,792	56,792	57,320	57,083		(291)		(291)		56,792				1,213	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.906% 11/25/48		12/01/2021	Paydown		186,445	186,445	183,183	184,176		2,270		2,270		186,445				3,982	11/25/2048
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.795% 12/25/48		12/01/2021	Paydown		162,906	162,906	163,759	163,435		(529)		(529)		162,906				3,357	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.795% 12/25/48		12/01/2021	Paydown		158,093	158,093	154,808	155,537		2,556		2,556		158,093				3,258	12/25/2048
46650H-AE-8	JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49		03/19/2021	JP MORGAN SECURITIES		14,510,571	14,252,249	13,882,306	14,112,265		6,149		6,149		14,118,414		392,157	392,157	173,874	05/25/2049
46650H-AE-8	JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49		03/01/2021	Paydown		4,776,604	4,776,604	4,652,619	4,729,689		46,915		46,915		4,776,604				31,778	05/25/2049
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		11/15/2021	Paydown		3,412,508	3,412,508	3,412,508	3,412,508						3,412,508				59,583	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		12/15/2021	Paydown		3,900,540	3,900,540	3,900,540	3,900,540						3,900,540				83,009	06/15/2086
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 10% cash 1% PIK 11.000% 09/22/21		03/08/2021	DEFAULT		2	19,400,472											2	2	(533,513)	09/22/2021
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		01/01/2021	J?AMERICA LLC		1	5,591,900										1	1	(153,777)	07/31/2022
46665#-AA-3	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		12/15/2021	Redemption 100.0000		2,875,436	2,875,436	2,483,314	2,530,281		345,156		345,156		2,875,436				84,505	08/31/2036
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		10/15/2021	Paydown		331,867	331,867	331,867	331,867						331,867				3,753	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		11/15/2021	Redemption 100.0000		3,698,867	3,698,867	3,698,867	3,698,867						3,698,867				137,691	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		11/15/2021	Paydown		931,846	931,846	931,783	931,794		52		52		931,846				15,777	09/15/2043
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		12/15/2021	Redemption 100.0000		3,096,080	3,096,080	3,142,521	3,142,301		(46,221)		(46,221)		3,096,080				61,163	11/15/2040
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		12/15/2021	Redemption 100.0000		2,170,207	2,170,207	2,236,307	2,216,569		(46,362)		(46,362)		2,170,207				44,272	11/15/2033
47009#-AC-2	JACKSONVILLE JAGUARS-LTD. SR 7.741% 12/11/21		12/13/2021	Maturity		50,000,000	50,000,000	50,820,000	50,087,805		(87,805)		(87,805)		50,000,000				4,666,103	12/11/2021
47010L-AA-0	JAGUAR HL PPDI SERIES 144A 5.000% 06/15/28		12/18/2021	Call 108.4020		1,972,916	1,820,000	1,820,000	1,820,000						1,820,000				244,675	06/15/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47010L-AB-8	JAGUAR HL PPDI SERIES 144A 4.625% 06/15/25		12/18/2021	Call 104.1820		1,583,566	1,520,000	1,520,000	1,520,000						1,520,000				134,452	06/15/2025
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		09/30/2021	Redemption 100.0000		164,141	164,141	163,527	163,720		422		422		164,141				27,811	12/04/2022
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC AII PIK 14.000% 03/22/26		09/30/2021	Redemption 100.0000		67,495	67,495	66,195	66,359		1,136		1,136		67,495				10,765	03/22/2026
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		12/31/2021	Redemption 100.0000		6,748,460	6,748,460	6,748,460	6,748,460						6,748,460				242,049	06/30/2037
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2021	Redemption 100.0000		1,366,429	1,366,429	1,371,329	1,370,327		(3,898)		(3,898)		1,366,429				47,589	01/15/2042
48121@-AA-9	JRD HLDGS-LLC A-SR 4.040% 04/30/22		04/30/2021	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				57,714	04/30/2022
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2021	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		03/27/2021	Redemption 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				44,294	03/27/2024
48123V-AF-9	J2 GLOBAL SERIES 144A 4.625% 10/15/30		10/07/2021	TENDER SALE		2,185,660	2,122,000	2,122,000	2,122,000						2,122,000		63,660	63,660	99,506	10/15/2030
48250N-AB-1	KFC HLD/PIZZA HUT/TACO CO.GUARNT 5.250% 06/01/26		06/01/2021	Call 102.6250		6,157,500	6,000,000	6,000,000	6,000,000						6,000,000				315,000	06/01/2026
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		01/08/2021	Paydown		1,131,227	1,131,227	1,131,227	1,131,227						1,131,227				3,771	01/08/2055
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		01/08/2021	Paydown		830,280	830,280	830,280	830,280						830,280				2,785	01/08/2055
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		01/08/2021	Paydown		1,350,759	1,350,759	1,350,759	1,350,759						1,350,759				4,253	01/08/2055
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT 3.000% 05/15/23		11/17/2021	WELLS FARGO		46,312,200	45,000,000	44,038,397	44,639,124		130,597		130,597		44,769,721		1,542,479	1,542,479	1,365,000	05/15/2023
486606-H@-8	KAYNE ANDERSON MLP INV CO CC-SR-UNSEC 3.950% 05/03/22		10/07/2021	SEAPORT GROUP		1,361,197	1,361,197	1,361,197	1,361,197						1,361,197				44,955	05/03/2022
486606-J#-4	KAYNE ANDERSON MLP INV CO GG-SR-UNSEC 3.670% 04/16/25		10/07/2021	SEAPORT GROUP		1,105,331	1,083,658	1,083,658	1,083,658						1,083,658		21,673	21,673	33,252	04/16/2025
486606-J@-6	KAYNE ANDERSON MLP INV CO FF-SR-UNSEC 3.570% 04/16/23		10/07/2021	SEAPORT GROUP		947,426	928,849	928,849	928,849						928,849		18,577	18,577	27,725	04/16/2023
486606-K#-2	KAYNE ANDERSON MLP INV CO KK-SR-UNSEC 3.930% 07/30/24		10/07/2021	SEAPORT GROUP		2,684,375	2,631,740	2,631,740	2,631,740						2,631,740		52,635	52,635	86,477	07/30/2024
486606-M*-4	KAYNE ANDERSON MLP INV CO OO-SR-UNSEC 3.460% 10/29/24		10/07/2021	SEAPORT GROUP		3,473,897	3,405,781	3,405,781	3,405,781						3,405,781		68,116	68,116	98,527	10/29/2024
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		11/15/2021	Redemption 100.0000		14,191,906	14,191,906	14,191,906	14,191,906						14,191,906				442,117	02/15/2042
49427R-AJ-1	KILROY REALTY LP CO.GUARNT 3.800% 01/15/23		10/25/2021	Call 104.0350		1,898,639	1,825,000	1,833,468	1,827,140		(923)		(923)		1,826,216		(1,216)	(1,216)	162,253	01/15/2023
494368-BJ-1	KIMBERLY-CLARK CORP SR UNSEC 2.400% 06/01/23		04/26/2021	WELLS FARGO		15,634,500	15,000,000	14,664,000	14,910,771		11,555		11,555		14,922,326		712,174	712,174	147,000	06/01/2023
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		12/14/2021	Call 100.0000		10,000,000	10,000,000	9,607,000	9,748,399		(39,568)		(39,568)		9,708,832		291,169	291,169	1,254,511	12/29/2023
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		05/21/2021	Redemption 100.0000		(5,000)	(5,000)	(4,817)	(5,000)						(5,000)					12/29/2023
50077L-AK-2	KRAFT HEINZ FOODS CO CO.GUARNT 3.950% 07/15/25		07/14/2021	Call 111.6430		22,328,600	20,000,000	19,976,158	19,987,133		1,400		1,400		19,988,534		11,466	11,466	3,116,406	07/15/2025
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A 3.875% 05/15/27		01/19/2021	Tax Free Exchange		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				78,533	05/15/2027
501044-CX-7	KROGER CO SR UNSEC 3.300% 01/15/21		01/15/2021	Maturity		21,325,000	21,325,000	21,272,754	21,324,689		311		311		21,325,000				351,863	01/15/2021
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 0.905% 02/18/30		12/01/2021	Paydown															434	02/18/2030
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		12/15/2021	Call 100.0000		53,494,778	53,494,778	53,475,156	53,476,903		595		595		53,477,499		17,279	17,279	2,219,869	11/15/2047
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		12/15/2021	Paydown		3,705,494	3,705,494	3,704,135	3,704,256		1,238		1,238		3,705,494				75,101	11/15/2047
50540R-AL-6	LABORATORY CORP OF AMER SR UNSEC 3.750% 08/23/22		06/11/2021	Call 104.0680		10,302,732	9,900,000	9,888,516	9,897,807		577		577		9,898,385		1,615	1,615	699,732	08/23/2022
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		12/15/2021	Paydown		299,190	299,190	293,385	295,704		3,486		3,486		299,190				7,053	01/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
513075-BL-4	LAMAR MEDIA CORP CO.GUARNT 5.750% 02/01/26		02/03/2021	Call 102.8750		22,329,019	21,705,000	22,248,473	21,989,155		(7,588)		(7,588)		21,981,567		(276,567)	(276,567)	1,254,971	02/01/2026
513272-AA-2	LAMB WESTON HLD CO.GUARNT 4.625% 11/01/24		11/18/2021	Call 102.3130		9,453,721	9,240,000	9,273,750	9,254,942		(4,433)		(4,433)		9,250,508		(10,508)	(10,508)	661,252	11/01/2024
513272-AB-0	LAMB WESTON HLD CO.GUARNT 4.875% 11/01/26		11/18/2021	Call 102.4380		35,059,406	34,225,000	34,570,000	34,412,121		(40,615)		(40,615)		34,371,506		(146,506)	(146,506)	2,581,663	11/01/2026
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		12/15/2021	Redemption 100.0000		431,595	431,595	431,595	431,595						431,595				8,696	05/15/2033
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.000% 08/15/36		12/11/2021	Paydown															2	08/15/2036
521865-AY-1	LEAR CORP SR UNSEC 3.800% 09/15/27		11/18/2021	TENDER SALE		1,943,275	1,808,000	1,804,172	1,805,340		315		315		1,805,656		137,619	137,619	81,491	09/15/2027
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		12/30/2021	Redemption 100.0000		239,238	239,238	239,238	239,238						239,238				7,187	06/30/2025
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		02/18/2021	Call 0.0000															(950)	12/05/2020
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		01/10/2021	Call 100.0000		1,379,293	1,379,293	1,372,133	1,379,229		64		64		1,379,293				3,407	01/10/2021
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		01/10/2021	Redemption 100.5000		1,198,515	1,192,552	1,186,362	1,192,497		6,018		6,018		1,198,515				2,776	01/10/2021
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		05/08/2021	Redemption 100.0000		890,282	890,282	947,419	892,752		(2,470)		(2,470)		890,282				16,897	06/08/2021
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		06/08/2021	Maturity		19,745,200	19,745,200	21,012,400	19,799,977		(54,777)		(54,777)		19,745,200				736,359	06/08/2021
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		12/10/2021	Redemption 100.0000		1,391,764	1,391,764	1,533,038	1,416,538		(24,773)		(24,773)		1,391,764				54,300	01/10/2023
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		12/10/2021	Redemption 100.0000		863,338	863,338	863,338	863,338						863,338				33,992	12/10/2026
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		12/01/2021	Redemption 100.0000		702,847	702,847	702,847	702,847						702,847				24,603	01/01/2028
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		12/15/2021	Redemption 100.0000		346,505	346,505	370,964	347,760		(1,255)		(1,255)		346,505				12,347	01/15/2022
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		12/01/2021	Redemption 100.0000		162,377	162,377	162,377	162,377						162,377				5,657	10/01/2028
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		12/01/2021	Paydown		16,939	16,939								16,939					07/26/2024
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 0.433% 06/25/37		12/25/2021	Paydown		60,473	55,897	10,606	5,218		54,852		54,852		60,070		403	403	116	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35		07/01/2021	Paydown		652,196	652,196	421,891	475,623		176,573		176,573		652,196				14,510	10/25/2035
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.433% 06/25/36		05/12/2021	MORGAN STANLEY & CO. INC.		2,159,034	1,769,700	746,612	1,104,504		91,137		91,137		1,195,641		963,393	963,393	39,479	06/25/2036
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.433% 06/25/36		05/01/2021	Paydown		2,003,074	1,994,051	841,263	1,244,525		752,560		752,560		1,997,085		5,989	5,989	25,060	06/25/2036
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		12/01/2021	Paydown		1,458,364	1,609,652	1,027,976	1,180,412		390,303		390,303		1,570,716		(112,352)	(112,352)	54,461	11/25/2036
526057-BY-9	LENNAR CORP CO.GUARNT 4.125% 01/15/22		10/15/2021	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				721,875	01/15/2022
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		12/15/2021	Redemption 100.0000		125,075	125,075	125,075	125,075						125,075				4,689	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		12/15/2021	Redemption 100.0000		173,866	173,866	173,866	173,866						173,866				6,711	05/15/2034
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC 4.000% 09/01/23		04/30/2021	WELLS FARGO		1,834,606	1,700,000	1,686,230	1,695,797		507		507		1,696,304		138,302	138,302	45,900	09/01/2023
536797-AC-7	LITHIA MOTORS INC CO.GUARNT 5.250% 08/01/25		08/01/2021	Call 102.6250		22,038,719	21,475,000	21,778,750	21,616,396		(30,399)		(30,399)		21,585,997		(110,997)	(110,997)	1,691,156	08/01/2025
539830-AY-5	LOCKHEED MARTIN CORP SR UNSEC 3.350% 09/15/21		09/15/2021	Maturity		19,446,000	19,446,000	19,393,496	19,441,734		4,266		4,266		19,446,000				651,441	09/15/2021
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 0.898% 06/25/34		12/27/2021	Paydown		204,742	204,742	163,538	176,289		28,453		28,453		204,742				1,165	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 0.958% 07/25/34		12/27/2021	Paydown		133,789	133,789	100,676	113,274		20,515		20,515		133,789				574	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.078% 10/25/34		12/27/2021	Paydown		322,314	322,314	305,438	313,995		8,319		8,319		322,314				1,970	10/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54627R-AD-2	LCDA 2010-ELL A4 SEQ 3.960% 08/01/24		08/01/2021	Paydown		20,722,583	20,722,583	20,649,389	20,706,926		15,657		15,657		20,722,583				602,055	08/01/2024
54627R-AG-5	LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24		08/01/2021	Paydown		7,446,706	7,446,706	7,412,891	7,438,476		8,230		8,230		7,446,706				218,163	08/01/2024
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		03/17/2021	Call 115.9569		11,231,125	9,685,601	9,685,729	9,685,643		1		1		9,685,644		(43)	(43)	1,675,228	12/10/2026
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		03/10/2021	Redemption 100.0000		188,012	188,012	188,015	188,013		(1)		(1)		188,012				1,560	12/10/2026
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		09/01/2021	Call 98.2313		28,191,242	28,698,841	28,698,841	28,698,841						28,698,841				2,554,984	05/31/2024
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		12/01/2021	Paydown		464,571	464,571	405,266	441,650		22,921		22,921		464,571				10,174	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		12/01/2021	Paydown		283,967	283,967	284,943	283,884		83		83		283,967				12,091	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 0.203% 08/25/36		12/27/2021	Paydown		235,969	235,969	111,527	96,635		139,334		139,334		235,969				280	08/25/2036
55336V-BM-1	MPLX LP SERIES WI 5.250% 01/15/25		01/15/2021	Call 102.6250		25,656,250	25,000,000	25,947,851	25,673,237		(16,987)		(16,987)		25,656,250		(656,250)	(656,250)	1,312,500	01/15/2025
55354G-AD-2	MSCI INC CO.GUARNT 4.750% 08/01/26		04/12/2021	Call 103.6490		12,956,125	12,500,000	12,500,000	12,500,000						12,500,000				870,101	08/01/2026
55445R-AD-9	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40		12/01/2021	Paydown															5,571	05/28/2040
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		12/15/2021	Paydown		1,013,363	1,013,363	1,013,330	1,013,329		34		34		1,013,363				14,624	10/15/2039
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		12/15/2021	Redemption 100.0000		512,886	512,886	517,936	517,550		(4,664)		(4,664)		512,886				13,263	01/15/2050
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		12/31/2021	Redemption 100.0000		12,441,706	12,441,706	12,441,706	12,441,706						12,441,706				360,015	12/31/2030
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2021	Redemption 100.0000		2,555,000	2,555,000	2,636,658	2,605,354		(50,354)		(50,354)		2,555,000				63,360	03/20/2032
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		12/10/2021	Redemption 100.0000		401,747	401,747	401,747	401,747						401,747				10,910	12/10/2044
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		12/10/2021	Redemption 100.0000		1,471,984	1,471,984	1,471,984	1,471,984						1,471,984				56,432	12/10/2028
564759-QB-7	MANUF & TRADERS TRUST CO SUBORD 3.160% 12/01/21		03/01/2021	Various		25,000,000	25,000,000	18,625,550	24,377,969		107,208		107,208		24,485,177		514,823	514,823	54,086	12/01/2021
565849-AK-2	MARATHON OIL CORP SR UNSEC 2.800% 11/01/22		04/29/2021	Call 103.7295		15,833,276	15,264,000	14,702,552	15,137,768		21,791		21,791		15,159,558		104,442	104,442	780,597	11/01/2022
56585A-AD-4	MARATHON PETROLEUM CORP SR UNSEC 5.125% 03/01/21		03/01/2021	Various		27,600,000	27,600,000	27,591,621	27,599,866		134		134		27,600,000				707,250	03/01/2021
56585A-BA-9	MARATHON PETROLEUM CORP SR UNSEC 4.750% 12/15/23		12/02/2021	Call 106.7557		59,783,190	56,000,000	57,646,604	57,078,443		(341,166)		(341,166)		56,737,277		(737,277)	(737,277)	6,347,134	12/15/2023
56585A-BB-7	MARATHON PETROLEUM CORP SR UNSEC 5.125% 04/01/24		06/18/2021	Call 100.8540		16,995,916	16,852,000	17,120,572	16,976,792		(45,305)		(45,305)		16,931,487		(79,487)	(79,487)	760,477	04/01/2024
571748-AR-3	MARSH & MCLENNAN COS INC SR UNSEC 4.800% 07/15/21		04/15/2021	Call 100.0000		19,850,000	19,850,000	19,820,424	19,848,027		1,050		1,050		19,849,077		923	923	714,600	07/15/2021
574599-BJ-4	MASCO CORP SR UNSEC 4.450% 04/01/25		03/22/2021	Call 113.9420		17,091,300	15,000,000	15,000,000	15,000,000						15,000,000				2,408,363	04/01/2025
574599-BL-9	MASCO CORP SR UNSEC 4.375% 04/01/26		03/22/2021	Call 114.6990		53,019,613	46,225,000	46,407,619	46,328,246		(4,066)		(4,066)		46,324,181		(99,181)	(99,181)	7,755,226	04/01/2026
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 2.581% 09/25/35		12/01/2021	Paydown		325,688	325,796	222,862	195,168		130,586		130,586		325,753		(65)	(65)	4,636	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 2.700% 02/25/35		12/01/2021	Paydown		1,050,866	1,050,866	965,483	974,375		76,490		76,490		1,050,866				14,369	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 2.543% 02/25/35		12/01/2021	Paydown		262,279	262,279	250,300	251,031		11,248		11,248		262,279				3,210	02/25/2035
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		12/01/2021	Paydown		814,717	814,717	668,177	668,177		146,540		146,540		814,717				20,981	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.692% 09/25/33		12/01/2021	Paydown		47,500	68,399				47,500		47,500		47,500				2,002	09/25/2033
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		12/01/2021	Paydown			188,198												(929)	12/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		12/01/2021	Paydown		2,445	2,445	2,381	2,390		55		55		2,445				72	04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		12/01/2021	Paydown		139,274	139,274	85,456	79,636		59,638		59,638		139,274				3,427	04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 2.619% 04/25/36		12/01/2021	Paydown		120,735	120,735	52,258	3,075		117,660		117,660		120,735				2,935	04/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 1.753% 02/25/34		12/27/2021	Paydown		278,614	278,614	222,118	249,921		28,693		28,693		278,614				2,589	02/25/2034
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		12/01/2021	Paydown		3,394,151	3,394,151	3,122,629	3,253,104		141,047		141,047		3,394,151				51,376	11/25/2035
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		12/01/2021	Paydown		357,799	357,799	335,498	336,927		20,872		20,872		357,799				7,531	05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		12/01/2021	Paydown		97,299	97,299	74,175	88,369		8,930		8,930		97,299				3,679	06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		12/01/2021	Paydown		361,681	361,681	317,827	343,832		17,849		17,849		361,681				9,344	07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		12/01/2021	Paydown		376,651	376,675	325,408	320,564		56,107		56,107		376,671		(20)	(20)	12,463	05/25/2036
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		12/20/2021	Redemption 100.0000		7,427,266	7,427,266	7,427,266	7,427,266						7,427,266				207,967	09/20/2026
581557-BE-4	MCKESSON CORP SR UNSEC 3.796% 03/15/24		07/21/2021	TENDER SALE		30,293,255	29,500,000	29,460,150	29,485,544		2,380		2,380		29,487,923		805,332	805,332	958,068	03/15/2024
581557-BJ-3	MCKESSON CORP SR UNSEC 3.950% 02/16/28		07/21/2021	TENDER SALE		21,402,892	19,363,000	18,646,107	18,792,958		38,524		38,524		18,831,482		2,571,410	2,571,410	715,974	02/16/2028
584728-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		07/02/2021	Call 100.0000		4,151,936	4,151,936	4,088,136	4,088,149		(9)		(9)		4,088,140		63,796	63,796	201,711	10/02/2025
584728-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		10/08/2021	Redemption 100.0000		1,138,719	1,138,719	1,121,222	1,121,225		17,494		17,494		1,138,719				115,640	10/02/2025
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		12/01/2021	Paydown		26	26				26		26		26				1	06/25/2028
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		07/01/2021	Redemption 100.0000		2,714,319	2,714,319	2,714,319	2,714,319						2,714,319				137,638	07/01/2023
58933Y-AA-3	MERCK & CO INC SR UNSEC 3.875% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,984,900	4,999,933		67		67		5,000,000				96,875	01/15/2021
58933Y-AF-2	MERCK & CO INC SR UNSEC 2.800% 05/18/23		03/17/2021	BANK OF AMERICA		21,044,200	20,000,000	19,982,600	19,995,405		399		399		19,995,804		1,048,396	1,048,396	188,222	05/18/2023
589433-AB-7	MEREDITH CORP CO.GUARNT 6.875% 02/01/26		08/13/2021	GOLDMAN SACHS & COMPANY		7,538,774	7,286,000	7,440,645	7,389,056		(15,343)		(15,343)		7,373,713		165,060	165,060	456,741	02/01/2026
589433-AB-7	MEREDITH CORP CO.GUARNT 6.875% 02/01/26		03/31/2021	Call 103.4380		488,227	472,000	482,018	478,676		(485)		(485)		478,191		(6,191)	(6,191)	37,861	02/01/2026
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		09/15/2021	Paydown		23,895	23,895	22,976	23,302		593		593		23,895				313	12/15/2032
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 2.597% 11/25/35		12/25/2021	Paydown		519,981	519,981	492,856	488,704		31,277		31,277		519,981				7,901	11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR 1.915% 04/25/35		11/01/2021	Paydown		110,007	110,007	106,294	106,704		3,303		3,303		110,007				1,140	04/25/2035
59156R-BF-4	METLIFE INC SR UNSEC 1.564% 12/15/22		07/23/2021	Call 103.3760		15,506,400	15,000,000	15,082,620	15,017,834		960		960		15,018,793		(18,793)	(18,793)	783,260	12/15/2022
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		12/15/2021	Redemption 100.0000		1,730,931	1,730,931	1,730,931	1,730,931						1,730,931				42,457	08/15/2031
594918-AT-1	MICROSOFT CORP SR UNSEC 2.375% 05/01/23		09/30/2021	Various		30,940,600	30,000,000	29,899,200	29,974,291		6,675		6,675		29,980,966		959,634	959,634	560,896	05/01/2023
59531#-AF-7	MID-AMERICA APARTMENTS-L.P. C-SR-UNSEC 4.170% 11/30/22		09/07/2021	Call 104.3585		31,307,564	30,000,000	30,000,000	30,000,000						30,000,000				2,270,139	11/30/2022
595418-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42		12/30/2021	Redemption 100.0000		2,166,610	2,166,610	2,166,610	2,166,610						2,166,610				85,150	12/31/2042
59753#-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		12/15/2021	Redemption 100.0000		696,000	696,000	696,000	696,000						696,000				14,552	12/15/2035
598358-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		10/20/2021	Redemption 100.0000		640,634	640,634	640,634	640,634						640,634				16,682	07/20/2043
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		12/15/2021	Redemption 100.0000		1,751,296	1,751,296	1,751,296	1,751,296						1,751,296				31,862	04/15/2036
608190-AJ-3	MOHAWK INDUSTRIES INC SR UNSEC 3.850% 02/01/23		06/08/2021	MORGAN STANLEY & CO. INC.		1,596,309	1,525,000	1,524,497	1,524,879		25		25		1,524,904		71,405	71,405	50,395	02/01/2023
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		12/15/2021	Redemption 100.0000		2,437,591	2,437,591	2,437,591	2,437,591						2,437,591				61,714	10/15/2038
61237W-AA-4	MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27		05/20/2021	Call 100.0000		22,500,000	22,500,000	22,521,158	22,501,081		(1,081)		(1,081)		22,500,000				438,300	05/20/2027
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		12/15/2021	Redemption 100.0000		545,012	545,012	545,012	545,012						545,012				11,579	06/15/2035
61690G-AF-8	MSBAM 2014-C14 A5 SEQ 4.064% 02/15/47		09/17/2021	DEUTSCHE BANK SECURITIES INCOR		41,210,039	38,500,000	39,654,369	38,844,921		(93,733)		(93,733)		38,751,188		2,458,850	2,458,850	1,260,404	02/15/2047
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 0.958% 03/25/34		08/13/2021	MORGAN STANLEY & CO. INC.		3,407,636	3,411,901	3,232,776	3,308,756		11,833		11,833		3,320,589		87,047	87,047	21,232	03/25/2034

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 0.958% 03/25/34		07/26/2021	Paydown		395,689	395,689	374,915	383,727		11,962		11,962		395,689				1,338	03/25/2034
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		12/01/2021	Paydown		1,543	1,543			42	1,501		1,543		1,543				10	04/25/2027
617453-AW-5	MSC 2006-IQ11 B SUB CSTR 6.027% 10/15/42		01/01/2021	Paydown		1,585,410	1,585,410	1,594,598	1,581,680		3,729		3,729		1,585,410				7,963	10/15/2042
617458-AS-3	MSC 2011-C1 D SUB CSTR 5.499% 09/15/47		02/01/2021	Paydown		2,000,000	2,000,000	2,094,375	1,998,219		1,781		1,781		2,000,000				15,423	09/15/2047
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.123% 10/25/33		12/27/2021	Paydown		222,801	222,801	208,876	215,590		7,211		7,211		222,801				1,275	10/25/2033
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.000% 07/15/33		05/01/2021	Paydown															79	07/15/2033
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		12/01/2021	Paydown		1,844,708	1,844,708	1,812,192	1,814,511		30,196		30,196		1,844,708				45,779	08/25/2034
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 2.501% 11/25/34		12/01/2021	Paydown		425,891	425,891	424,464	424,489		1,401		1,401		425,891				6,124	11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		12/01/2021	Paydown		1,000,428	1,000,428	994,957	995,199		5,229		5,229		1,000,428				18,843	11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		12/01/2021	Paydown		2,476,197	2,476,197	2,410,423	2,445,270		30,928		30,928		2,476,197				46,638	11/25/2034
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS 6.512% 10/25/36		12/01/2021	Paydown		749,148	749,148	268,600	268,600		480,548		480,548		749,148				6,530	10/25/2036
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		12/01/2021	Paydown		245,684	245,684	93,979	73,783		171,901		171,901		245,684				2,264	08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		12/01/2021	Paydown		171,747	171,747	64,755	50,813		120,933		120,933		171,747				1,583	08/25/2036
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS 6.620% 11/25/36		12/01/2021	Paydown		585,479	585,479	257,765	210,415		375,064		375,064		585,479				14,545	11/25/2036
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		12/01/2021	Paydown		615,711	615,711	259,495	198,995		416,716		416,716		615,711				6,164	09/25/2046
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 0.213% 02/25/37		12/27/2021	Paydown		15,218	15,218	6,783	5,978		9,240		9,240		15,218				21	02/25/2037
61761J-VL-0	MORGAN STANLEY SR UNSEC 3.700% 10/23/24		11/30/2021	MORGAN STANLEY & CO. INC.		47,895,115	44,750,000	44,595,103	44,678,693		15,326		15,326		44,694,019		3,201,096	3,201,096	1,746,734	10/23/2024
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		12/01/2021	Paydown		52,704	52,704	53,997	53,821		(1,117)		(1,117)		52,704				1,144	12/15/2046
61764P-BT-8	MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47		10/01/2021	Paydown		9,842,981	9,842,981	9,940,684	9,862,195		(19,215)		(19,215)		9,842,981				158,542	12/15/2047
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		08/01/2021	Paydown		5,178,249	5,178,249	5,229,754	5,188,273		(10,025)		(10,025)		5,178,249				59,065	02/15/2048
61764R-BF-4	MSBAM 2015-C20 A4 SEQ 3.249% 02/15/48		02/02/2021	BANK OF AMERICA		38,203,320	35,000,000	36,047,417	35,420,832		(9,524)		(9,524)		35,411,308		2,792,012	2,792,012	192,684	02/15/2048
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		12/30/2021	Redemption 100.0000		227,729	227,729	227,729	227,729						227,729				6,841	06/30/2025
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 0.663% 10/25/35		02/18/2021	MORGAN STANLEY & CO. INC.		7,583,628	7,607,401	7,239,797	7,348,374		12,546		12,546		7,360,920		222,708	222,708	8,425	10/25/2035
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 0.663% 10/25/35		01/25/2021	Paydown		210,976	210,976	200,781	203,793		7,184		7,184		210,976				124	10/25/2035
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.803% 08/25/35		11/10/2021	NOMURA SECURITIES INTL INC.		1,671,435	1,677,726	1,543,508	1,581,363		10,494		10,494		1,591,857		79,578	79,578	11,995	08/25/2035
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.803% 08/25/35		10/25/2021	Paydown		607,209	607,209	558,632	572,333		34,876		34,876		607,209				2,307	08/25/2035
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.808% 08/25/35		12/25/2021	Paydown		443,600	443,600	390,923	405,278		38,322		38,322		443,600				1,919	08/25/2035
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.759% 12/25/35		08/31/2021	Various		1,935,152	1,944,877	1,675,246	1,742,610		17,100		17,100		1,759,710		175,442	175,442	8,979	12/25/2035
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.759% 12/25/35		08/25/2021	Paydown		715,518	715,518	616,321	641,104		74,414		74,414		715,518				3,324	12/25/2035
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		12/20/2021	Paydown		1,913,804	1,913,804	1,913,557	1,913,591		213		213		1,913,804				39,238	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		12/20/2021	Paydown		2,236,722	2,236,722	2,236,239	2,236,253		469		469		2,236,722				34,182	04/20/2046
61946N-AC-2	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS 144A 4.470% 04/20/46		12/20/2021	Paydown		436,563	436,563	436,499	436,509		54		54		436,563				15,050	04/20/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
624758-AE-8	MUELLER WATER PRODUCTS CO.GUARNT 5.500% 06/15/26		06/17/2021	Call 102.7500		17,364,750	16,900,000	16,899,250	16,893,481		(1,206)		(1,206)		16,892,275		7,725	7,725	934,664	06/15/2026
626717-AH-5	MURPHY OIL CORP SR UNSEC 6.875% 08/15/24		01/06/2021	MORGAN STANLEY & CO. INC.		7,070,000	7,000,000	7,123,900	7,123,900						7,123,900		(53,900)	(53,900)	191,163	08/15/2024
626717-AH-5	MURPHY OIL CORP SR UNSEC 6.875% 08/15/24		12/02/2021	Call 101.7190		16,130,599	15,858,000	16,849,125	16,173,199		(146,707)		(146,707)		16,026,492		(168,492)	(168,492)	1,527,000	08/15/2024
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		12/15/2021	Redemption 100.0000		2,587,657	2,587,657	2,587,657	2,587,657						2,587,657				79,933	10/15/2031
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		11/30/2021	Redemption 100.0000		2,536,025	2,536,025	2,536,025	2,536,025						2,536,025				102,622	11/30/2035
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		08/19/2021	Redemption 100.0000		19,942,057	19,942,057	19,942,057	19,942,057						19,942,057				1,388,943	01/02/2025
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		12/28/2021	Redemption 100.0000		2,175,697	2,175,697	2,175,697	2,175,697						2,175,697				46,592	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		12/31/2021	Redemption 100.0000		455,475	455,475	455,475	455,475						455,475				9,511	01/31/2038
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		12/10/2021	Redemption 100.0000		1,081,566	1,081,566	1,081,566	1,081,566						1,081,566				22,350	03/10/2045
62898@-AA-1	NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC 11.250% 08/01/22		03/10/2021	Call 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				386,307	08/01/2022
62927#-AA-4	NFL VENTURES-L.P. A-SR 3.860% 10/15/28		10/15/2021	Redemption 100.0000		789,394	789,394	789,394	789,394						789,394				30,471	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR 4.420% 10/15/40		10/15/2021	Redemption 100.0000		281,614	281,614	281,614	281,614						281,614				12,447	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		10/15/2021	Redemption 100.0000		231,334	231,334	231,334	231,334						231,334				6,718	04/15/2041
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45		10/15/2021	Redemption 100.0000		439,985	439,985	439,985	439,985						439,985				11,716	04/15/2045
629377-CC-4	NRG ENERGY INC SERIES WI 6.625% 01/15/27		10/06/2021	Call 103.3130		595,083	576,000	550,080	552,490		2,276		2,276		554,766		21,234	21,234	63,974	01/15/2027
629377-CQ-3	NRG ENERGY INC SERIES 144A 3.375% 02/15/29		08/18/2021	MORGAN STANLEY & CO. INC.		12,141,103	12,159,000	12,159,000	12,159,000						12,159,000		(17,898)	(17,898)	292,690	02/15/2029
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		10/01/2021	Redemption 100.0000		1,298,907	1,298,907	1,298,907	1,298,907						1,298,907				38,498	04/01/2040
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		10/26/2021	Call 121.0735		99,249,640	81,974,677	81,974,677	81,974,677						81,974,677				20,963,507	06/01/2031
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		10/10/2021	Redemption 100.0000		2,838,958	2,838,958	2,838,958	2,838,958						2,838,958				66,935	06/01/2031
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		10/15/2021	Redemption 100.0000		3,197,367	3,197,367	3,197,367	3,197,367						3,197,367				134,907	03/31/2024
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		12/15/2021	Redemption 100.0000		688,215	688,215	688,215	688,215						688,215				17,033	08/15/2038
637417-AF-3	NATIONAL RETAIL PROP INC SR UNSEC 3.300% 04/15/23		03/12/2021	Call 106.0937		37,132,788	35,000,000	33,403,355	34,561,747		35,146		35,146		34,596,894		403,106	403,106	2,604,413	04/15/2023
637432-MQ-5	NATIONAL RURAL UTIL COOP COLLAT TRST 3.050% 02/15/22		03/08/2021	THE TORONTO-DOMINION BANK		25,975,065	25,500,000	25,416,407	25,489,143		1,735		1,735		25,490,878		484,187	484,187	442,885	02/15/2022
637432-MQ-5	NATIONAL RURAL UTIL COOP COLLAT TRST 3.050% 02/15/22		11/15/2021	Call 100.0000		13,050,000	13,050,000	13,009,235	13,044,594		3,959		3,959		13,048,553		1,447	1,447	497,531	02/15/2022
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	Paydown		222,625	222,625	94,921	(11,013)		233,639		233,639		222,625				(32,361)	10/24/2024
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		06/17/2021	Tax Free Exchange		834,226	1,558,377	664,446	904,189		(69,963)		(69,963)		834,226				102,098	10/24/2024
63968#-AA-2	NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC 4.050% 10/01/40		10/01/2021	Redemption 100.0000		770,000	770,000	770,000	770,000						770,000				31,185	10/01/2040
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		12/30/2021	Redemption 100.0000		1,680,177	1,680,177	1,680,177	1,680,177						1,680,177				65,212	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		09/30/2021	Redemption 100.0000		1,133,635	1,133,635	1,133,635	1,133,635						1,133,635				31,087	09/30/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		12/05/2021	Redemption 100.0000		445,094	445,094	445,094	445,094						445,094				9,461	02/05/2034
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 4.865% 10/25/36		12/01/2021	Paydown		574,008	574,008	179,807	147,116		426,892		426,892		574,008				5,719	10/25/2036
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS 4.861% 11/25/33		12/01/2021	Paydown		2,420,152	2,420,152	2,367,762	2,377,632		42,520		42,520		2,420,152				57,212	11/25/2033
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 5.614% 08/25/35		12/01/2021	Paydown		3,854,064	3,854,064	3,441,074	3,694,421		159,643		159,643		3,854,064				93,130	08/25/2035
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.713% 08/25/35		12/01/2021	Paydown		25,896	25,896	25,894	25,868		29		29		25,896				644	08/25/2035
64352V-NZ-0	NCHET 2005-C M1 MEZ FLT STEP IRC 0.533% 12/25/35		08/25/2021	JP MORGAN SECURITIES		12,966,749	13,106,000	9,239,730	11,208,991		262,952		262,952		11,471,943		1,494,806	1,494,806	61,871	12/25/2035
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		12/01/2021	Paydown		182,246	182,246	190,697	187,431		(5,185)		(5,185)		182,246				4,993	11/26/2035
64829Y-AD-2	NRZT 2019-NQM1 M1 SUB AFC SEQ 4.634% 01/25/49		01/01/2021	Paydown		13,848,000	13,848,000	13,847,997	13,831,897		16,103		16,103		13,848,000				53,480	01/25/2049
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		12/15/2021	Redemption 100.0000		6,194,385	6,194,385	6,333,847	6,212,136		(17,751)		(17,751)		6,194,385				208,147	05/15/2023
65409Q-BB-7	NIELSEN FINANCE LLC/CO CO.GUARNT 5.000% 04/15/22		04/10/2021	Call 100.0000		21,429,000	21,429,000	21,464,510	21,419,071		2,037		2,037		21,421,108		7,892	7,892	520,844	04/15/2022
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		12/28/2021	Redemption 100.0000		942,488	942,488	942,488	942,488						942,488				29,664	06/28/2030
655044-AE-5	NOBLE ENERGY INC SR UNSEC 6.000% 03/01/41		12/01/2021	Taxable Exchange		30,380,400	20,000,000	19,867,200	19,889,096		39		39		19,889,135		10,491,265	10,491,265	416,667	03/01/2041
655044-AG-0	NOBLE ENERGY INC SR UNSEC 5.250% 11/15/43		12/01/2021	Taxable Exchange		41,567,469	29,000,000	28,834,700	28,854,769		46		46		28,854,815		12,712,654	12,712,654	215,688	11/15/2043
655044-AH-8	NOBLE ENERGY INC SR UNSEC 3.900% 11/15/24		12/01/2021	Taxable Exchange		7,333,512	6,575,000	6,554,946	6,566,343		29		29		6,566,372		767,140	767,140	36,327	11/15/2024
655044-AJ-4	NOBLE ENERGY INC SR UNSEC 5.050% 11/15/44		12/01/2021	Taxable Exchange		12,281,955	8,750,000	8,685,688	8,692,411		17		17		8,692,428		3,589,527	3,589,527	62,599	11/15/2044
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		12/01/2021	Paydown		20,650	20,650	19,926	20,483		168		168		20,650				743	07/25/2024
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		12/03/2021	Redemption 100.0000		4,743,666	4,743,666	4,743,666	4,743,666						4,743,666				115,518	02/03/2032
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		11/03/2021	Redemption 100.0000		22,092	22,092	22,092	22,092						22,092				248	02/03/2032
655664-AP-5	NORDSTROM INC SR UNSEC 4.000% 10/15/21		07/21/2021	Call 100.0000		30,850,000	30,850,000	30,937,888	30,856,125		(6,650)		(6,650)		30,849,476		524	524	946,067	10/15/2021
655844-BG-2	NORFOLK SOUTHERN CORP SR UNSEC 3.250% 12/01/21		09/01/2021	Call 100.0000		39,350,000	39,350,000	39,212,006	39,334,717		10,157		10,157		39,344,875		5,125	5,125	959,156	12/01/2021
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2021	Redemption 100.0000		1,262,800	1,262,800	1,262,800	1,262,800						1,262,800				26,519	05/01/2030
665501-AJ-1	NORTHERN NATURAL GAS CO SR UNSEC 4.250% 06/01/21		04/07/2021	Call 100.0000		10,000,000	10,000,000	9,997,800	9,999,921		50		50		9,999,971		29	29	148,750	06/01/2021
665859-AM-6	NORTHERN TRUST CORP SR UNSEC 3.375% 08/23/21		08/23/2021	Maturity		5,000,000	5,000,000	4,978,150	4,998,361		1,639		1,639		5,000,000				168,750	08/23/2021
666807-AW-2	NORTHROP GRUMMAN SYSTEMS CO.GUARNT 7.750% 02/15/31		08/20/2021	Various		26,582,490	18,000,000	19,196,652	18,702,855		(34,023)		(34,023)		18,668,832		7,913,658	7,913,658	1,460,875	02/15/2031
66765R-BZ-8	NORTHWEST NATURAL GAS CO 1ST MORTG 3.176% 09/15/21		09/15/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				317,600	09/15/2021
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		12/15/2021	Redemption 100.0000		2,151,978	2,151,978	2,151,978	2,151,978						2,151,978				58,276	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		12/15/2021	Redemption 100.0000		252,129	252,129	252,129	252,129						252,129				6,492	10/15/2030
67021C-AG-2	NSTAR ELECTRIC CO SR UNSEC 2.375% 10/15/22		03/08/2021	DAIWA SECURITIES AMERICA INC		15,375,600	15,000,000	14,958,900	14,991,925		828		828		14,992,753		382,847	382,847	143,490	10/15/2022
67021C-AP-2	NSTAR ELECTRIC CO 3.950% 04/01/30		05/24/2021	DEUTSCHE BANK SECURITIES INCOR		11,367,300	10,000,000	10,028,242	10,026,391		(1,007)		(1,007)		10,025,384		1,341,916	1,341,916	257,847	04/01/2030
67079B-AE-0	NUTRITION & BIOSCIENCES SERIES 144A 3.268% 11/15/40		05/18/2021	Tax Free Exchange		15,399,871	15,150,000	15,405,291	15,402,690		(2,819)		(2,819)		15,399,871				332,819	11/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		12/09/2021	Paydown		5,197,655	5,197,655	5,196,436	5,196,777		878		878		5,197,655				116,753	02/09/2030
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		12/09/2021	Paydown		2,970,113	2,970,113	2,865,117	2,889,913		80,201		80,201		2,970,113				68,160	02/09/2030
67103H-AB-3	O'REILLY AUTOMOTIVE INC SR UNSEC 4.625% 09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	5,183,500	5,012,593		(12,593)		(12,593)		5,000,000				173,438	09/15/2021
674599-CE-3	OCCIDENTAL PETROLEUM COR SR UNSEC 2.700% 02/15/23		06/14/2021	Various		18,294,513	18,167,000	18,215,034	18,221,716		(12,793)	3,697	(16,490)		18,205,227		89,286	89,286	385,595	02/15/2023
674599-CH-6	OCCIDENTAL PETROLEUM COR SR UNSEC 3.400% 04/15/26		07/13/2021	Various		17,837,638	17,995,000	17,953,971	17,971,745		2,061		2,061		17,973,806		(136,168)	(136,168)	842,567	04/15/2026
674599-CJ-2	OCCIDENTAL PETROLEUM COR SR UNSEC 4.400% 04/15/46		12/08/2021	TENDER SALE		20,877,063	20,825,000	20,663,398	20,677,350		3,043		3,043		20,680,393		196,669	196,669	1,053,745	04/15/2046
674599-CM-5	OCCIDENTAL PETROLEUM COR SR UNSEC 3.000% 02/15/27		11/29/2021	CITIGROUP GLOBAL MARKETS INC		3,925,000	4,000,000	3,915,608	3,946,303		7,258		7,258		3,953,560		(28,560)	(28,560)	154,000	02/15/2027
67576P-AL-1	OCT42 2019 3A B2 MEZ CDO-CF-CLO-HY 4.372% 04/15/31		07/15/2021	Paydown		25,000,000	25,000,000	24,987,360	24,990,865		9,135		9,135		25,000,000				819,750	04/15/2031
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		12/15/2021	Redemption 100.0000		304,611	304,611	304,611	304,611						304,611				6,688	02/15/2041
677050-AP-1	OGLETHORPE POWER CORP SERIES 144A 3.750% 08/01/50		05/05/2021	Tax Free Exchange		14,784,709	15,000,000	14,779,800	14,780,860		3,849		3,849		14,784,709				643,750	08/01/2050
677415-CP-4	OHIO POWER COMPANY SR UNSEC 5.375% 10/01/21		10/01/2021	Maturity		20,000,000	20,000,000	19,917,400	19,993,214		6,786		6,786		20,000,000				1,075,000	10/01/2021
68241F-AB-8	OLCMT 2004-C3 A2 CSTR SEQ 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		5,588,867	5,000,000	4,745,887	4,959,736		(12,523)		(12,523)		4,947,213		641,654	641,654	109,710	10/15/2030
68241F-AC-6	OLCMT 2004-C3 B SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		7,265,527	6,500,000	6,155,965	6,444,140		(15,554)		(15,554)		6,428,586		836,941	836,941	142,623	10/15/2030
68241F-AD-4	OLCMT 2004-C3 C SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		7,265,527	6,500,000	6,142,319	6,441,231		(15,434)		(15,434)		6,425,796		839,731	839,731	142,623	10/15/2030
68241F-AE-2	OLCMT 2004-C3 D SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		2,793,262	2,500,000	2,357,199	2,476,300		(6,055)		(6,055)		2,470,245		323,017	323,017	54,855	10/15/2030
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		12/10/2021	Redemption 100.0000		1,118,931	1,118,931	1,118,931	1,118,931						1,118,931				41,540	01/10/2024
68268@-AQ-6	ONEOK INC CO.GUARNT 4.250% 02/01/22		11/01/2021	Call 100.0000		15,000,000	15,000,000	14,992,650	14,999,059		721		721		14,999,780		220	220	796,875	02/01/2022
68275C-AC-2	FB 2005-1 A3 SEQ 5.278% 08/10/35		12/08/2021	Paydown		14,799,480	14,799,480	14,946,439	14,822,234		(22,754)		(22,754)		14,799,480				703,852	08/10/2035
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		12/15/2021	Redemption 100.0000		5,261,642	5,261,642	5,261,642	5,261,642						5,261,642				136,379	04/15/2030
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		12/25/2021	Redemption 100.0000		1,455,905	1,455,905	1,455,905	1,455,905						1,455,905				27,607	09/25/2050
68383N-BA-0	OPMAC 2005-2 M5 MEZ FLT STEP IRC 1.078% 04/25/35		12/02/2021	MORGAN STANLEY & CO. INC.		3,310,856	3,315,000	2,674,791	3,091,865		96,836		96,836		3,188,701		122,155	122,155	34,049	04/25/2035
68383N-BR-3	OPMAC 2005-3 M3 MEZ FLT STEP IRC 0.603% 07/25/35		11/09/2021	MORGAN STANLEY & CO. INC.		7,960,022	7,965,000	6,929,550	7,474,892		172,126		172,126		7,647,018		313,004	313,004	81,626	07/25/2035
68383N-BS-1	OPMAC 2005-3 M4 MEZ FLT STEP IRC 0.753% 07/25/35		11/09/2021	MORGAN STANLEY & CO. INC.		6,087,193	6,091,000	4,393,134	5,670,478		97,705		97,705		5,768,183		319,010	319,010	75,859	07/25/2035
68389X-AP-0	ORACLE CORP SR UNSEC 2.500% 10/15/22		03/23/2021	RBC DAIN RAUSCHER INC.		10,306,800	10,000,000	9,987,800	9,997,579		303		303		9,997,882		308,918	308,918	111,111	10/15/2022
68389X-BL-8	ORACLE CORP SR UNSEC 2.400% 09/15/23		03/23/2021	RBC DAIN RAUSCHER INC.		21,277,975	20,500,000	20,195,780	20,311,266		15,411		15,411		20,326,678		951,297	951,297	259,667	09/15/2023
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		01/27/2021	BANK OF AMERICA		2,779,558	2,691,556	2,691,241	2,691,334		3		3		2,691,337		88,221	88,221	11,820	11/08/2030
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		01/08/2021	Paydown		95,854	95,854	95,843	95,846		8		8		95,854				248	11/08/2030
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		12/31/2021	Redemption 100.0000		1,319,499	1,319,499	1,319,499	1,319,499						1,319,499				27,317	10/31/2039
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		02/24/2021	Call 0.0000					98,660		(98,660)		(98,660)							01/15/2022
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		02/24/2021	Redemption 0.0000					(98,660)		98,660		98,660						(2,319)	01/15/2022
69121P-DE-0	OWNIT 2006-2 A2B STEP 6.133% 01/25/37		12/01/2021	Paydown		428,394	428,394	428,394	428,394						428,394				19,371	01/25/2037
693304-AP-2	PECO ENERGY CO 1ST MORTG 2.375% 09/15/22		03/08/2021	DAIWA SECURITIES AMERICA INC		3,076,770	3,000,000	2,997,360	2,999,505		54		54		2,999,558		77,212	77,212	34,635	09/15/2022
69337N-AC-2	PHMC 2007-3 A3 CSTR SUP AD AS 4.199% 06/18/37		12/01/2021	Paydown		242,866	242,866	219,604	223,287		19,578		19,578		242,866				6,455	06/18/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		08/18/2021	Call 136.8238		4,567,316	3,338,102	3,338,124	3,338,103		13		13		3,338,115		(14)	(14)	1,399,936	12/18/2034
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		12/18/2021	Redemption 100.0000		254,592	254,592	254,594	254,592						254,592				8,311	12/18/2034
69351U-AP-8	PPL ELECTRIC UTILITIES 1ST MORTG 3.000% 09/15/21		07/21/2021	Call 100.0000		16,500,000	16,500,000	16,394,565	16,491,578		6,588		6,588		16,498,165		1,835	1,835	420,750	09/15/2021
69352P-AF-0	PPL CAPITAL FUNDING INC CO.GUARNT 3.400% 06/01/23		06/28/2021	TENDER SALE		30,350,952	29,600,000	29,512,680	29,576,206		4,711		4,711		29,580,917		770,035	770,035	584,271	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC CO.GUARNT 3.950% 03/15/24		06/28/2021	TENDER SALE		7,311,654	6,900,000	6,877,368	6,891,787		1,197		1,197		6,892,984		418,670	418,670	215,769	03/15/2024
69353F-BA-1	PQ CORP 02/07/27		06/09/2021	Redemption 100.0000		2,219,012	2,219,012	2,185,727	2,187,180		31,832		31,832		2,219,012				75,436	02/07/2027
693798-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		12/15/2021	Redemption 100.0000		1,900,956	1,900,956	1,900,956	1,900,956						1,900,956				70,230	12/15/2028
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		12/31/2021	Redemption 100.0000		478,778	478,778	478,778	478,778						478,778				13,474	03/31/2054
69398#-AA-9	PACEWELL 2-LLC 4.040% 09/22/48		11/10/2021	Redemption 100.0000		2,629,198	2,629,198	2,629,198	2,629,198						2,629,198				81,108	09/22/2048
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48		11/10/2021	Paydown		2,103,358	2,103,358	2,103,358	2,103,358						2,103,358				64,886	09/22/2048
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		11/10/2021	Paydown		1,051,679	1,051,679	1,051,679	1,051,679						1,051,679				33,889	09/22/2048
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		11/10/2021	Paydown		2,103,358	2,103,358	2,103,358	2,103,358						2,103,358				69,062	09/22/2048
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		11/10/2021	Redemption 100.0000		983,517	983,517	983,517	983,517						983,517				37,454	05/10/2050
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50		11/10/2021	Redemption 100.0000		836,041	836,041	836,041	836,041						836,041				99,884	05/10/2050
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		11/10/2021	Redemption 100.0000		737,638	737,638	737,638	737,638						737,638				65,302	05/10/2050
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		11/10/2021	Redemption 100.0000		627,031	627,031	627,031	627,031						627,031				54,636	05/10/2050
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		11/10/2021	Redemption 100.0000		836,041	836,041	836,041	836,041						836,041				60,065	05/10/2050
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		11/10/2021	Redemption 100.0000		2,517,440	2,517,440	2,517,440	2,517,440						2,517,440				138,024	05/01/2051
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		11/10/2021	Redemption 100.0000		2,105,630	2,105,630	2,105,630	2,105,630						2,105,630				37,856	05/01/2051
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		08/15/2021	Paydown		2,167,270	2,167,270	2,167,270	2,167,270						2,167,270				61,960	12/15/2051
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		08/15/2021	Redemption 100.0000		625,712	625,712	625,712	625,712						625,712				16,672	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		08/16/2021	Redemption 100.0000		231,323	231,323	231,323	231,323						231,323				4,914	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		08/16/2021	Paydown		491,561	491,561	491,561	491,561						491,561				4,691	12/15/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53		06/15/2021	Paydown		2,394	2,394	2,394	2,394						2,394				66	06/30/2053
695114-CP-1	PACIFICORP 1ST MORTG 2.950% 02/01/22		11/01/2021	Call 100.0000		9,750,000	9,750,000	9,830,828	9,758,152		(8,152)		(8,152)		9,750,000				359,531	02/01/2022
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		08/09/2021	Redemption 100.0000		33,064,462	33,064,462	33,064,462	33,064,462						33,064,462				2,541,141	12/30/2021
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 1.978% 09/25/34		12/27/2021	Paydown		2,154,439	2,154,439	2,053,104	2,066,335		88,105		88,105		2,154,439				24,331	09/25/2034
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		10/15/2021	Redemption 100.0000		928,787	928,787	938,074	938,486		(9,700)		(9,700)		928,787				18,794	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		12/01/2021	Redemption 100.0000		1,199,999	1,199,999	1,199,999	1,199,999						1,199,999				48,565	12/30/2024
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 12/23/63		04/23/2021	Redemption 100.0000		2,192,369	2,192,369	2,089,959	2,191,100		1,269		1,269		2,192,369				37,232	12/23/2063
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 05/17/22		04/19/2021	Redemption 100.0000		1,655,840	1,655,840	1,558,560	1,655,840						1,655,840				26,867	05/17/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70344#-AA-2	PATTERSON COS-INC. SR-UNSEC 3.790% 03/30/28		08/25/2021	G2		25,856,250	25,000,000	25,000,000	25,000,000						25,000,000		856,250	856,250	886,965	03/30/2028
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		12/15/2021	Redemption 100.0000		1,157,245	1,157,245	1,157,245	1,157,245						1,157,245				33,300	08/15/2027
708130-AC-3	JC PENNEY CORP INC CO.GUARNT 6.375% 10/15/36		02/11/2021	Taxable Exchange		12,000	24,000,000	2,400	2,400						2,400		9,600	9,600		10/15/2036
70959W-AG-8	PENSKE AUTOMOTIVE GROUP CO.GUARNT 5.500% 05/15/26		06/24/2021	Call 102.7500		14,672,700	14,280,000	14,280,000	14,280,000						14,280,000				870,485	05/15/2026
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		11/15/2021	Redemption 100.0000		294,360	294,360	288,845	289,708		4,652		4,652		294,360				11,715	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		11/15/2021	Paydown		14,155	14,155	16,957	16,959		(2,804)		(2,804)		14,155				669	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		12/30/2021	Redemption 100.0000		706,969	706,969	733,101	751,634		(44,666)		(44,666)		706,969				28,798	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		12/31/2021	Redemption 100.0000		635,180	635,180	659,334	661,504		(26,324)		(26,324)		635,180				17,514	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		09/02/2021	Paydown		4,738	4,738	5,826	5,826		(1,088)		(1,088)		4,738				176	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		02/02/2021	Redemption 100.0000		279	279	343	343		(64)		(64)		279				4	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		09/01/2021	Paydown		5,424	5,424	5,709	5,708		(284)		(284)		5,424				188	11/15/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		02/02/2021	Redemption 100.0000		552	552	581	581		(29)		(29)		552				6	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		12/20/2021	Paydown		1,186	1,186	1,206	1,206		(19)		(19)		1,186				47	11/15/2051
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		09/30/2021	Paydown		39,670	39,670	41,106	41,105		(1,435)		(1,435)		39,670				1,283	11/15/2047
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		12/20/2021	Redemption 100.0000		428,274	428,274	442,835	441,729		(13,455)		(13,455)		428,274				16,560	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.343% 10/01/45		10/01/2021	Paydown		452,750	452,750	458,636	458,080		(5,330)		(5,330)		452,750				19,667	10/01/2045
718546-AC-8	PHILLIPS 66 CO.GUARNT 4.300% 04/01/22		12/16/2021	Call 101.1322		13,553,732	13,402,000	13,372,542	13,397,459		3,463		3,463		13,400,922		1,078	1,078	848,077	04/01/2022
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		12/15/2021	Redemption 100.0000		441,437	441,437	441,437	441,437						441,437				11,378	08/15/2040
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		08/31/2021	Redemption 100.0000		826,058	826,058	826,058	826,058						826,058				28,441	08/31/2041
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		12/15/2021	Paydown		395,870	395,870	395,868	395,869		2		2		395,870				7,118	06/15/2044
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		12/05/2021	Paydown		243,570	243,570	242,761	242,761		809		809		243,570				7,103	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		12/05/2021	Paydown		400,000	400,000	364,304	364,304		35,696		35,696		400,000				9,645	12/05/2049
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		10/31/2021	Redemption 100.0000		496,034	496,034	496,034	496,034						496,034				16,649	10/31/2063
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.606% 11/25/35		12/01/2021	Paydown		1,765,613	1,765,613	1,758,444	1,764,213		1,400		1,400		1,765,613				41,176	11/25/2035
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		12/15/2021	Redemption 100.0000		751,944	751,944	751,944	751,944						751,944				24,655	06/15/2033
737446-AK-0	POST HOLDINGS INC CO.GUARNT 5.000% 08/15/26		03/11/2021	Call 104.3790		15,656,853	15,000,000	15,000,000	15,000,000						15,000,000				1,086,019	08/15/2026
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		12/30/2021	Redemption 100.0000		436,751	436,751	436,751	436,751						436,751				9,661	05/01/2039
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		12/01/2021	Redemption 100.0000		1,639,740	1,639,740	1,639,740	1,639,740						1,639,740				45,066	12/01/2044
74005P-BA-1	PRAXAIR INC SR UNSEC 2.450% 02/15/22		11/15/2021	Call 100.0000		20,000,000	20,000,000	19,918,800	19,989,889		7,840		7,840		19,997,729		2,271	2,271	612,500	02/15/2022
74101X-AE-0	PRESIDIO HOLDING INC SERIES 144A 4.875% 02/01/27		04/05/2021	GOLDMAN SACHS & COMPANY		1,109,700	1,080,000	1,080,000	1,080,000						1,080,000		29,700	29,700	35,978	02/01/2027
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		12/01/2021	Paydown		491,551	491,551	486,098	487,188		4,362		4,362		491,551				11,771	10/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743315-AN-3	PROGRESSIVE CORP SR UNSEC 3.750% 08/23/21		08/23/2021	Various		15,000,000	15,000,000	14,983,800	14,998,768		1,232		1,232		15,000,000				562,500	08/23/2021
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		12/15/2021	Redemption 100.0000		1,673,012	1,673,012	1,673,012	1,673,012						1,673,012				36,878	11/15/2039
74340X-BE-0	PROLOGIS LP CO.GUARNT 3.750% 11/01/25		03/08/2021	Various		15,857,565	14,100,000	14,012,721	14,053,733		1,596		1,596		14,055,329		44,671	44,671	1,944,096	11/01/2025
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		12/10/2021	Redemption 100.0000		1,871,016	1,871,016	1,871,016	1,871,016						1,871,016				41,842	07/10/2040
744482-BK-5	PUB SVC NEW HAMP 1ST MORTG 4.050% 06/01/21		03/01/2021	Call 100.0000		10,000,000	10,000,000	9,973,900	9,998,701		507		507		9,999,209		791	791	101,250	06/01/2021
744538-AC-3	PUB SVC NEW HAMP 1ST MORTG 3.200% 09/01/21		06/01/2021	Call 100.0000		21,725,000	21,725,000	21,588,666	21,714,448		6,557		6,557		21,721,005		3,995	3,995	521,400	09/01/2021
744567-CN-6	PUB SVC ELEC & GAS 1ST REF MORT 9.250% 06/01/21		06/01/2021	Maturity		1,500,000	1,500,000	1,769,400	1,512,950		(12,950)		(12,950)		1,500,000				69,375	06/01/2021
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		12/10/2021	Redemption 100.0000		472,360	472,360	472,360	472,360						472,360				14,593	04/10/2026
74731@-BW-8	QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21		04/10/2021	Redemption 100.0000		1,000,000	1,000,000	1,036,150	1,002,542		(2,542)		(2,542)		1,000,000				39,050	04/10/2021
74731@-CA-5	QUAD GRAPHICS INC. C4-SR-SEC 7.900% 12/17/21		12/17/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				118,500	12/17/2021
74759B-AF-0	QTS REALTY TRUST INC SERIES 144A 3.875% 10/01/28		04/05/2021	BANK OF AMERICA		4,828,000	4,825,000	4,825,000	4,825,000						4,825,000		3,000	3,000	93,223	10/01/2028
74840L-AB-8	QUICKEN LOANS INC CO.GUARNT 5.250% 01/15/28		10/04/2021	TENDER SALE		34,043,750	32,500,000	32,183,775	32,264,577		21,460		21,460		32,286,038		1,757,712	1,757,712	2,085,417	01/15/2028
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.443% 02/25/36		08/19/2021	JP MORGAN SECURITIES		1,031,488	1,033,426	911,353	1,013,830		7,323		7,323		1,021,153		10,335	10,335	4,236	02/25/2036
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.443% 02/25/36		07/26/2021	Paydown		381,304	381,304	336,262	374,073		7,230		7,230		381,304				817	02/25/2036
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		09/01/2021	Paydown		843,691	843,691	708,700	835,293		8,398		8,398		843,691				17,035	05/26/2035
74955D-AA-9	RGS AEGCO FUNDING CORP SECURED 9.810% 12/07/21		12/07/2021	Redemption 100.0000		139,657	139,657	135,949	139,259		397		397		139,657				13,700	12/07/2021
74955D-AB-7	RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22		12/07/2021	Redemption 100.0000		10,884,022	10,884,022	10,557,993	10,860,710		23,312		23,312		10,884,022				687,117	12/07/2022
74955E-AA-7	RGS I&M FUNDING CORP SECURED 9.810% 12/07/21		12/07/2021	Redemption 100.0000		730,115	730,115	738,763	730,732		(617)		(617)		730,115				71,624	12/07/2021
74955E-AB-5	RGS I&M FUNDING CORP SECURED 9.820% 06/07/22		12/07/2021	Redemption 100.0000		6,285,794	6,285,794	6,082,539	6,271,773		14,021		14,021		6,285,794				396,827	06/07/2022
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		12/01/2021	Paydown		511,188	640,667	411,263	411,603		182,648		182,648		594,251		(83,062)	(83,062)	23,059	09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		12/01/2021	Paydown		950,648	1,006,611	706,816	725,332		265,620		265,620		990,953		(40,304)	(40,304)	33,297	06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		12/01/2021	Paydown		1,908,570	2,020,925	1,479,502	1,517,751		475,225		475,225		1,992,976		(84,406)	(84,406)	66,848	06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		12/01/2021	Paydown		955,173	1,044,274	744,663	786,321		235,913		235,913		1,022,234		(67,061)	(67,061)	26,345	07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		12/01/2021	Paydown		1,195,359	1,656,386	1,213,632	1,283,465		269,189		269,189		1,552,654		(357,295)	(357,295)	49,055	09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		12/01/2021	Paydown		396,832	442,532	255,077	270,390		154,305		154,305		424,695		(27,863)	(27,863)	11,434	02/25/2037
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		12/01/2021	Paydown		1,077,318	1,260,591	794,520	771,636		417,771		417,771		1,189,407		(112,089)	(112,089)	41,244	08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		12/01/2021	Paydown		979,385	1,145,998	719,281	742,900		344,469		344,469		1,087,369		(107,983)	(107,983)	35,995	08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		12/01/2021	Paydown		552,545	592,114	329,550	323,951		250,247		250,247		574,198		(21,653)	(21,653)	23,461	03/25/2037
749838-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		12/30/2021	Redemption 100.0000		20,250,000	20,250,000	20,250,000	20,250,000						20,250,000				1,136,170	10/15/2022
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		12/15/2021	Redemption 100.0000		10,510,095	10,510,095	10,510,095	10,510,095						10,510,095				234,468	08/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		08/15/2021	Redemption 100.0000		10,889,625	10,889,625	10,889,625	10,889,625						10,889,625				627,168	08/15/2034
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		12/01/2021	Redemption 100.0000		624,345	624,345	624,345	624,345						624,345				25,996	10/01/2024
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		12/12/2021	Redemption 100.0000		5,512,500	5,512,500	5,512,500	5,512,500						5,512,500				302,521	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		12/15/2021	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				18,660	06/15/2050
75513E-CF-6	RAYTHEON TECH CORP SERIES WI 3.700% 12/15/23		05/21/2021	BANK OF AMERICA		14,220,165	13,250,000	14,173,463	14,151,733		(130,230)		(130,230)		14,021,503		198,662	198,662	217,889	12/15/2023
756109-AN-4	REALTY INCOME CORP SR UNSEC 3.250% 10/15/22		01/08/2021	Call 104.9652		41,986,062	40,000,000	39,788,492	39,957,061		450		450		39,957,511		42,489	42,489	2,285,784	10/15/2022
756109-AP-9	REALTY INCOME CORP SR UNSEC 4.650% 08/01/23		12/31/2021	Call 106.0066		21,201,326	20,000,000	19,955,000	19,986,503		5,020		5,020		19,991,523		8,477	8,477	2,518,826	08/01/2023
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		12/01/2021	Paydown		9,778	9,778	4,552	4,552		5,226		5,226		9,778				382	11/25/2036
75975#-AD-1	RELADYNE INC. 10.750% 01/17/23		12/23/2021	Redemption 100.0000		32,920,000	32,920,000	32,865,008	32,895,599		24,401		24,401		32,920,000				3,416,593	01/17/2023
75975#-AL-3	RELADYNE INC. SR-UNSEC 9.718% 01/17/23		12/23/2021	Redemption 100.0000		10,000,000	10,000,000	9,850,000	9,925,942		74,058		74,058		10,000,000				1,066,574	01/17/2023
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 0.863% 05/25/34		12/27/2021	Paydown		84,815	84,815	67,905	72,720		12,096		12,096		84,815				505	05/25/2034
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		12/01/2021	Paydown		1,737,767	1,737,767	1,737,767	1,737,767						1,737,767				40,335	07/25/2034
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		12/01/2021	Paydown		1,268,047	1,268,047	1,268,046	1,266,600		1,447		1,447		1,268,047				21,433	11/25/2034
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		12/01/2021	Paydown		188,691	188,691	118,579	107,147		81,544		81,544		188,691				5,822	05/25/2036
760278-AC-1	REP HS ACQUISITION CORP. SUB-UNSEC 11.000% 01/17/24		03/26/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				525,556	01/17/2024
760719-AR-5	HSBC USA INC SUBORD 9.125% 05/15/21		05/15/2021	Maturity		5,000,000	5,000,000	4,997,782	4,999,777		223		223		5,000,000				228,125	05/15/2021
760719-AS-3	HSBC USA INC SUBORD 9.300% 06/01/21		06/01/2021	Maturity		2,000,000	2,000,000	2,022,420	2,003,017		(3,017)		(3,017)		2,000,000				93,000	06/01/2021
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.906% 10/25/31		12/01/2021	Paydown		36,043	117,487	26,087	26,036		29,578		29,578		55,614		(19,571)	(19,571)	3,557	10/25/2031
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34		12/01/2021	Paydown		2,278,268	2,278,268	2,278,268	2,278,268						2,278,268				55,017	02/25/2034
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		12/01/2021	Paydown		262,669	262,669	69,917	69,917		192,752		192,752		262,669				7,625	04/25/2035
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 01/25/22		10/01/2021	Paydown		(1)	7	6	7						7		(8)	(8)		01/25/2022
76110W-7E-0	RASC SERIES 2005-KS11 CLASS M2 0.733% 12/25/35		02/22/2021	MORGAN STANLEY & CO. INC.		24,299,968	24,322,771	22,376,949	22,917,483		104,194		104,194		23,021,677		1,278,291	1,278,291	29,857	12/25/2035
76110W-7E-0	RASC SERIES 2005-KS11 CLASS M2 0.733% 12/25/35		01/25/2021	Paydown		1,004,331	1,004,331	923,984	946,304		58,027		58,027		1,004,331				608	12/25/2035
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		02/01/2021	Paydown		24,266	24,266	24,152	24,266						24,266				138	10/25/2029
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 4.670% 06/25/33		12/01/2021	Paydown		1,101,825	1,101,825	1,101,335	1,099,061		2,764		2,764		1,101,825				33,788	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		10/01/2021	Paydown			34,511	21	161						161		(161)	(161)	1,205	06/25/2033
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		12/01/2021	Paydown		2,426,751	2,426,751	2,411,882	2,415,497		11,253		11,253		2,426,751				63,020	09/25/2033
76110W-VV-5	RASC 2003-KS11 MII1 MEZ FLT STEP IR 0.988% 01/25/34		12/27/2021	Paydown		378,086	378,086	333,212	356,742		21,344		21,344		378,086				2,274	01/25/2034
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.492% 06/25/34		12/01/2021	Paydown		907,526	907,526	898,410	900,810		6,715		6,715		907,526				24,359	06/25/2034
76110W-ZN-9	RASC 2004-KS6 AI5 CSTR STEP AFC AS 5.850% 07/25/34		08/01/2021	Paydown		2,908,327	2,908,327	2,881,612	2,895,413		12,914		12,914		2,908,327				88,253	07/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		12/01/2021	Paydown		1,308,020	1,375,471	776,928	764,539		580,956		580,956		1,345,494		(37,474)	(37,474)	43,052	06/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.603% 08/25/35		12/25/2021	Paydown		523,801	548,269	313,867	311,932		225,882		225,882		537,813		(14,012)	(14,012)	1,954	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		12/01/2021	Paydown		633,179	662,757	373,407	333,366		314,694		314,694		648,060		(14,881)	(14,881)	21,278	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		12/01/2021	Paydown		476,797	543,042	342,034	361,590		159,445		159,445		521,035		(44,238)	(44,238)	16,331	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		12/01/2021	Paydown		471,181	482,011	267,124	270,945		206,291		206,291		477,236		(6,055)	(6,055)	15,380	03/25/2036
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		12/01/2021	Paydown		514,429	514,429	517,323	515,655		(1,226)		(1,226)		514,429				10,401	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 3.170% 09/25/35		12/01/2021	Paydown		150,028	151,570	113,837	91,222		59,735		59,735		150,956		(929)	(929)	2,725	09/25/2035
76112B-HX-1	RAMP 2005-RS1 A15 CSTR STEP AFC AS 5.412% 01/25/35		12/01/2021	Paydown		1,322,860	1,322,860	1,322,860	1,322,860						1,322,860				41,010	01/25/2035
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		12/01/2021	Paydown		1,327,371	1,327,371	1,332,349	1,327,742		(371)		(371)		1,327,371				31,092	09/25/2034
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.959% 09/19/35		02/06/2021	AMHERST SECURITIES GROUP L.P.					784		(784)		(784)						3,578	09/19/2035
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.959% 09/19/35		02/06/2021	Paydown		48,406	48,406	28,650	27,865		20,540		20,540		48,406				125	09/19/2035
76169#-AG-8	REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22		07/31/2021	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				410,400	07/31/2022
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		12/15/2021	Redemption 100.0000		2,090,770	2,090,770	2,111,677	2,098,013		(7,243)		(7,243)		2,090,770				72,090	11/15/2024
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		12/01/2021	Paydown		439,150	462,403	303,456	303,456		150,954		150,954		454,410		(15,260)	(15,260)	14,045	04/25/2036
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		12/30/2021	Redemption 100.0000		356,241	356,241	356,241	356,241						356,241				10,702	06/30/2025
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		10/06/2021	Redemption 100.0000		1,729,802	1,729,802	1,741,536	1,733,761		(3,959)		(3,959)		1,729,802				127,210	07/06/2024
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		10/06/2021	Redemption 100.0000		461,970	461,970	461,970	461,970						461,970				32,067	04/06/2028
772739-AL-2	WESTROCK RKT LLC CO.GUARNT 4.900% 03/01/22		09/10/2021	Call 102.0890		13,455,330	13,180,000	13,269,355	13,193,832		(8,090)		(8,090)		13,185,742		(5,742)	(5,742)	937,296	03/01/2022
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/15/2021	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				175,200	01/15/2025
78355H-BG-3	RYDER SYSTEM INC SR UNSEC 5.000% 02/25/21		02/25/2021	Maturity		20,000,000	20,000,000	12,930,995	19,904,852		95,148		95,148		20,000,000				233,333	02/25/2021
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		10/25/2021	Paydown		185,000	185,000	185,000	185,000						185,000				6,031	07/25/2049
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		12/30/2021	Redemption 100.0000		1,128,837	1,128,837	1,128,837	1,128,837						1,128,837				49,888	11/30/2022
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		05/10/2021	Call 117.0332		1,328,412	1,135,072	1,135,090	1,135,072		4		4		1,135,076		(3)	(3)	226,588	01/01/2025
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		04/10/2021	Redemption 100.0000		46,381	46,381	46,382	46,381						46,381				681	01/01/2025
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		08/05/2021	Call 116.3945		1,251,037	1,074,825	1,074,825	1,074,825						1,074,825				225,233	01/01/2025
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		07/10/2021	Redemption 100.0000		71,188	71,188	71,188	71,188						71,188				1,680	01/01/2025
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		12/15/2021	Redemption 100.0000		523,401	523,401	523,401	523,401						523,401				14,021	05/15/2036
78445G-AD-5	SLMA 2008-8 A4 FLT 1.624% 04/25/23		10/25/2021	Paydown		505,194	505,194	505,194	505,194						505,194				5,329	04/25/2023
78448D-AE-7	SLMA 2014-A B SUB 3.500% 11/15/44		06/18/2021	GOLDMAN SACHS & COMPANY		7,021,875	7,000,000	6,580,289	6,742,681		60,586		60,586		6,803,266		218,609	218,609	127,264	11/15/2044
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		01/27/2021	BANK OF AMERICA		2,336,743	2,201,797	2,201,395	2,201,499		3		3		2,201,502		135,241	135,241	9,419	02/15/2036
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		12/15/2021	Paydown		4,087,214	4,087,214	4,086,467	4,086,661		552		552		4,087,214				74,990	02/15/2036
78469X-AE-7	SPX FLOW INC CO.GUARNT 5.875% 08/15/26		09/02/2021	Call 102.9380		18,657,513	18,125,000	18,225,000	18,175,686		(8,643)		(8,643)		18,167,043		(42,043)	(42,043)	1,647,641	08/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 2.712% 10/25/37		12/01/2021	Paydown		1,444,963	1,444,013	1,328,493	1,334,565		109,519		109,519		1,444,085		878	878	22,013	10/25/2037
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		12/31/2021	Redemption 100.0000		1,191,896	1,191,896	1,191,896	1,191,896						1,191,896				23,618	03/31/2037
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		12/05/2021	Redemption 100.0000		2,180,915	2,180,915	2,180,915	2,180,915						2,180,915				47,674	01/05/2029
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		12/15/2021	Redemption 100.0000		1,049,223	1,049,223	1,054,469	1,053,790		(4,567)		(4,567)		1,049,223				31,007	12/15/2039
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		03/15/2021	Paydown		16,631	16,631	16,631	16,631						16,631				256	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		03/15/2021	Redemption 100.0000		46,148	46,148	46,148	46,148						46,148				458	08/15/2053
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC 3.880% 07/10/43		08/10/2021	Redemption 100.0000		435,079	435,079	435,079	435,079						435,079				16,881	07/10/2043
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		12/15/2021	Redemption 100.0000		1,069,046	1,069,046	1,069,046	1,069,046						1,069,046				25,465	09/15/2036
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		04/09/2021	Redemption 99.9992		4,045,063	4,045,096	4,045,096	4,045,096		(33)		(33)		4,045,063				96,984	04/10/2021
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		12/01/2021	Paydown		7,638	7,638	7,199	7,601		37		37		7,638				295	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		12/01/2021	Paydown		83,090	83,090	81,319	81,708		1,382		1,382		83,090				3,095	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		12/01/2021	Paydown		56,599	56,599	56,591	56,495		104		104		56,599				2,008	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		12/15/2021	Paydown		356,702	356,702	351,458	350,648		6,054		6,054		356,702				11,362	08/25/2031
797440-BN-3	SAN DIEGO G & E 1ST MORTG 3.000% 08/15/21		08/15/2021	Maturity		5,000,000	5,000,000	4,974,350	4,998,167		1,833		1,833		5,000,000				150,000	08/15/2021
80285F-AG-9	SANTANDER DRIVE AUTO RECEIVAB SERIES 2018-2 CLASS D 3.880% 02/15/24		05/27/2021	JP MORGAN SECURITIES		3,370,067	3,305,000	3,413,316	3,413,398		(44,102)		(44,102)		3,369,296		771	771	59,130	02/15/2024
80285H-AG-5	SANTANDER DRIVE AUTO RECEIVAB SERIES 2019-1 CLASS D 3.650% 04/15/25		06/04/2021	JP MORGAN SECURITIES		5,639,250	5,475,000	5,705,566	5,698,582		(69,649)		(69,649)		5,628,932		10,318	10,318	96,033	04/15/2025
80285M-AH-2	SANTANDER DRIVE AUTO RECEIVAB SERIES 2018-4 CLASS D 3.980% 12/15/25		06/07/2021	DEUTSCHE BANK SECURITIES INCOR		1,732,917	1,685,000	1,758,258	1,758,322		(20,760)		(20,760)		1,737,563		(4,646)	(4,646)	32,414	12/15/2025
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		12/15/2021	Redemption 100.0000		1,377,065	1,377,065	1,377,065	1,377,065						1,377,065				28,358	08/15/2035
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS 4.339% 12/25/33		12/01/2021	Paydown		749,072	749,072	749,072	749,072						749,072				14,072	12/25/2033
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		09/29/2021	Redemption 100.0000		2,610,496	2,610,496	2,610,496	2,610,496						2,610,496				130,599	03/26/2023
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		12/10/2021	Redemption 100.0000		118,732	118,732	118,732	118,732						118,732				4,662	04/01/2025
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		12/10/2021	Redemption 100.0000		798,769	798,769	827,167	809,681		(10,912)		(10,912)		798,769				25,522	07/10/2029
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.078% 08/25/34		12/13/2021	CREDIT SUISSE SECURITIES US LL		1,189,706	1,191,195	1,028,649	1,085,307		9,680		9,680		1,094,987		94,719	94,719	11,459	08/25/2034
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.078% 08/25/34		11/26/2021	Paydown		230,689	230,689	199,210	210,183		20,507		20,507		230,689				1,165	08/25/2034
81375W-EF-9	SABR 2005-FR2 M2 MEZ FLT STEP 1.078% 03/25/35		07/26/2021	Paydown		335,629	335,629	262,000	334,083		1,546		1,546		335,629				1,207	03/25/2035
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP AFC AS 2.923% 01/25/36		12/01/2021	Paydown		1,036,451	1,036,451	765,002	820,666		215,785		215,785		1,036,451				13,588	01/25/2036
81375W-HK-5	CBASS 2006-CB1 AF4 STEP AFC NAS 2.923% 01/25/36		12/01/2021	Paydown		276,183	276,183	212,790	226,687		49,496		49,496		276,183				3,622	01/25/2036
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28		12/15/2021	Redemption 100.0000		222,080	222,080	222,080	222,080						222,080				7,835	06/15/2028
81675*-AB-0	SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC 5.570% 12/28/24		12/28/2021	Redemption 100.0000		1,710,744	1,710,744	1,710,744	1,710,744						1,710,744				95,288	12/28/2024
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 0.929% 08/20/34		12/20/2021	Paydown		401,197	401,197	381,638	382,987		18,210		18,210		401,197				1,990	08/20/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2021	Paydown		15,389	15,389	15,722	15,666		(276)		(276)		15,389				141	12/25/2042
81747E-AQ-0	SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48		06/08/2021	MORGAN STANLEY & CO. INC.		11,253,775	11,060,222	11,019,347	11,025,556		1,716		1,716		11,027,272		226,504	226,504	232,182	06/25/2048
81747E-AQ-0	SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48		06/01/2021	Paydown		314,779	314,779	313,615	313,792		987		987		314,779				6,293	06/25/2048
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		10/30/2021	Paydown		66,075	66,075	66,075	66,075						66,075				1,205	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		10/30/2021	Paydown		127,500	127,500	127,500	127,500						127,500				2,730	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		10/25/2021	Paydown		92,500	92,500	92,209	92,243		257		257		92,500				2,244	10/25/2049
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		10/25/2021	Paydown		1,788,493	1,788,493	1,788,493	1,788,493						1,788,493				44,711	01/25/2044
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		11/01/2021	Paydown		13,258	13,258	13,258	13,258						13,258				313	11/01/2049
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		12/20/2021	Paydown		169,544	169,544	169,523	169,523		20		20		169,544				2,992	07/20/2037
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		12/20/2021	Paydown		1,068,644	1,068,644	1,068,374	1,068,527		117		117		1,068,644				17,353	03/20/2034
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 16-2A CLASS B 144A 2.780% 07/20/33		03/20/2021	Paydown		642,565	642,565	640,231	640,454		2,111		2,111		642,565				4,309	07/20/2033
82652Y-AB-0	SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A CLASS B 144A 2.630% 10/20/33		10/20/2021	Paydown		473,465	473,465	469,766	470,216		3,249		3,249		473,465				9,021	10/20/2033
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		12/20/2021	Paydown		796,301	796,301	796,293	796,293		8		8		796,301				20,770	09/20/2035
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		12/05/2021	Redemption 100.0000		1,915,642	1,915,642	1,915,642	1,915,642						1,915,642				39,764	12/05/2028
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		12/05/2021	Redemption 100.0000		370,129	370,129	370,129	370,129						370,129				7,845	12/05/2028
828807-CN-5	SIMON PROPERTY GROUP LP SR UNSEC 2.750% 02/01/23		09/09/2021	Call 103.3699		29,303,295	28,348,000	27,659,738	28,165,089		59,147		59,147		28,224,236		123,764	123,764	1,817,153	02/01/2023
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		07/20/2021	Call 100.0000		1,850,000	1,850,000	1,836,673	1,840,061		136		136		1,840,197		9,803	9,803	28,368	01/20/2036
82967N-AW-8	SIRIUS XM RADIO INC CO.GUARNT 5.375% 07/15/26		09/02/2021	Call 102.6880		8,317,728	8,100,000	8,100,000	8,100,000						8,100,000				709,944	07/15/2026
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		12/10/2021	Redemption 100.0000		766,167	766,167	766,167	766,167						766,167				18,008	12/31/2036
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		12/10/2021	Redemption 100.0000		141,425	141,425	141,425	141,425						141,425				5,592	04/01/2025
832696-AB-4	JM SMUCKER CO SR UNSEC 3.500% 10/15/21		10/15/2021	Maturity		27,600,000	27,600,000	27,547,008	27,595,131		4,869		4,869		27,600,000				966,000	10/15/2021
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		10/18/2021	Paydown		4,015,645	4,015,645	3,975,802	3,973,461		42,184		42,184		4,015,645				188,376	09/20/2048
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		12/30/2021	Redemption 100.0000		278,371	278,371	278,371	278,371						278,371				9,630	06/30/2035
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		12/20/2021	Paydown		1,001,070	1,001,070	1,030,710	1,018,504		(17,434)		(17,434)		1,001,070				27,716	11/20/2038
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		10/20/2021	Paydown		11,878,499	11,878,499	12,107,117	11,880,012		(1,513)		(1,513)		11,878,499				444,324	04/20/2044
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		10/18/2021	Call 100.0000		25,867,122	25,867,122	25,850,456	25,762,639		(18,708)		(18,708)		25,743,931		123,191	123,191	1,308,488	07/20/2044
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		07/20/2021	Paydown		1,647,555	1,647,555	1,646,493	1,640,900		6,655		6,655		1,647,555				47,395	07/20/2044
83545G-BC-5	SONIC AUTOMOTIVE INC CO.GUARNT 6.125% 03/15/27		03/05/2021	BANK OF AMERICA		4,263,000	4,200,000	4,200,000	4,200,000						4,200,000		63,000	63,000	124,338	03/15/2027
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		09/20/2021	Paydown		13,218,750	13,218,750	13,171,092	13,185,895		32,855		32,855		13,218,750				587,355	02/20/2048
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		12/20/2021	Paydown		19,375	19,375	19,375	19,375						19,375				404	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		12/20/2021	Paydown		55,000	55,000	55,000	55,000						55,000				1,292	01/20/2050
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28		01/01/2021	Redemption 100.0000		2,941,174	2,941,174	2,941,174	2,941,174						2,941,174				79,559	01/01/2028
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2021	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				15,600	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		08/15/2021	Redemption 100.0000		1,862,680	1,862,680	1,862,680	1,862,680						1,862,680				53,900	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		12/15/2021	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				123,214	06/15/2040
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		12/01/2021	Paydown		41,572	41,572	41,572	41,572						41,572				1,651	05/25/2027
84474Y-AA-4	SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22		08/01/2021	Paydown		672,224	672,224	672,224	672,224						672,224				31,222	08/01/2022
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		11/01/2021	Paydown		67,203	67,203	35,513	37,988		29,216		29,216		67,203				4,793	12/25/2030
847638-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30		01/15/2021	Redemption 100.0000		3,105,000	3,105,000	3,105,000	3,105,000						3,105,000				54,338	01/15/2030
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		12/31/2021	Redemption 100.0000		653,127	653,127	653,127	653,127						653,127				17,210	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		12/30/2021	Redemption 100.0000		533,377	533,377	534,177	533,906		(528)		(528)		533,377				20,785	03/29/2033
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		08/10/2021	Call 116.6940		1,425,087	1,221,217	1,221,217	1,221,217						1,221,217				265,451	03/01/2025
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		08/10/2021	Redemption 100.0000		98,389	98,389	98,389	98,389						98,389				2,633	03/01/2025
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		12/15/2021	Redemption 100.0000		252,505	252,505	252,505	252,505						252,505				5,505	06/15/2022
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/01/2021	Redemption 100.0000		1,094,163	1,094,163	1,094,163	1,094,163						1,094,163				27,354	04/01/2039
852348-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38		01/01/2021	Redemption 100.0000		2,091,304	2,091,304	2,091,304	2,091,304						2,091,304				46,218	01/01/2038
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		10/30/2021	Redemption 100.0000		417,831	417,831	417,831	417,831						417,831				11,060	04/30/2031
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 2.362% 01/25/37		12/01/2021	Paydown		773,762	784,633	706,612	727,191		56,646		56,646		783,837		(10,074)	(10,074)	12,816	01/25/2037
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		10/15/2021	Paydown		743,046	743,046	736,180	737,992		5,053		5,053		743,046				13,899	05/15/2043
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		12/30/2021	Redemption 100.0000		1,774,033	1,774,033	1,774,033	1,774,033						1,774,033				43,129	06/30/2047
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		12/15/2021	Redemption 100.0000		142,176	142,176	142,176	142,176						142,176				4,396	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		12/10/2021	Redemption 100.0000		150,786	150,786	150,786	150,786						150,786				5,967	07/10/2025
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		12/20/2021	Paydown		134,990	134,990	134,946	134,953		37		37		134,990				1,945	11/20/2049
863579-DQ-8	SARM 2004-17 A1 CSTR AS 1.202% 11/25/34		12/01/2021	Paydown		213,057	213,057	189,887	191,922		21,135		21,135		213,057				939	11/25/2034
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 2.855% 02/25/36		12/01/2021	Paydown		1,138,996	1,136,586	567,309	398,196		739,954		739,954		1,138,150		846	846	16,543	02/25/2036
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 0.808% 03/25/34		12/27/2021	Paydown		1,052,903	1,052,903	964,758	1,001,248		51,655		51,655		1,052,903				4,655	03/25/2034
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 0.928% 05/25/34		12/27/2021	Paydown		225,134	225,134	190,238	225,134						225,134				1,071	05/25/2034
86358E-KJ-4	SAIL 2004-7 A8 FLT STEP SSUP 1.303% 08/25/34		12/15/2021	MORGAN STANLEY & CO. INC.		20,603,973	20,559,000	17,165,142	19,155,704		195,983		195,983		19,351,687		1,252,286	1,252,286	263,359	08/25/2034
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.033% 01/25/35		02/03/2021	MORGAN STANLEY & CO. INC.		7,698,650	7,698,650	6,646,100	7,291,820		7,600		7,600		7,299,419		399,231	399,231	8,948	01/25/2035
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.033% 01/25/35		01/25/2021	Paydown		160,669	160,669	138,703	152,179		8,490		8,490		160,669				135	01/25/2035
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		12/01/2021	Paydown		104	139				104		104		104				7	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		12/01/2021	Paydown		41,713	42,668	39,897	40,418		2,203		2,203		42,621		(907)	(907)	823	02/25/2032
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		12/01/2021	Paydown		5,103,717	5,103,717	5,101,325	5,103,717						5,103,717				139,912	02/25/2035
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.592% 02/25/35		12/01/2021	Paydown		122,840	122,840	122,840	122,840						122,840				447	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		12/01/2021	Paydown		2,037,021	2,037,021	1,841,971	1,931,050		105,971		105,971		2,037,021				67,654	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		12/01/2021	Paydown		2,296,384	2,296,384	2,294,948	2,290,918		5,466		5,466		2,296,384				78,277	03/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		12/01/2021	Paydown		4,598,453	4,598,453	4,597,735	4,586,892		11,561		11,561		4,598,453				130,370	04/25/2035
86359D-CR-6	SASC 2005-NC2 M5 MEZ FLT STEP IRC 0.723% 05/25/35		07/22/2021	JP MORGAN SECURITIES		9,525,000	9,525,000	8,085,832	8,905,572		118,077		118,077		9,023,649		501,351	501,351	57,944	05/25/2035
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		12/01/2021	Paydown		1,838,338	1,838,338	1,837,764	1,832,482		5,856		5,856		1,838,338				50,338	06/25/2035
86359D-LP-0	SASC 2005-WF3 M4 MEZ FLT STEP IRC 1.078% 07/25/35		12/10/2021	MORGAN STANLEY & CO. INC.		2,134,872	2,136,207	411,248	520,438		141,608		141,608		662,046		1,472,826	1,472,826	22,448	07/25/2035
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		12/01/2021	Paydown		3,133,606	3,133,606	2,726,166	3,019,722		113,884		113,884		3,133,606				81,076	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 0.779% 05/19/35		12/19/2021	Paydown		384,840	384,840	337,697	343,502		41,339		41,339		384,840				1,409	05/19/2035
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.283% 09/25/47		12/27/2021	Paydown		610,324	610,324	489,785	506,492		103,832		103,832		610,324				882	09/25/2047
864486-AH-8	SUBURBAN PROPANE PARTNRS SR UNSEC 5.500% 06/01/24		05/21/2021	TENDER SALE		28,969,000	29,500,000	29,387,500	29,430,563		7,281		7,281		29,437,845		(468,845)	(468,845)	779,701	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNRS SR UNSEC 5.750% 03/01/25		05/21/2021	TENDER SALE		6,734,856	6,800,000	6,822,000	6,806,925		(1,194)		(1,194)		6,805,731		(70,875)	(70,875)	285,647	03/01/2025
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		12/20/2021	Redemption 100.0000		308,950	308,950	308,950	308,950						308,950				6,800	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		12/20/2021	Redemption 100.0000		423,742	423,742	423,742	423,742						423,742				9,327	09/20/2036
86765L-AL-1	SUNOCO LP/FINANCE CORP CO.GUARNT 5.500% 02/15/26		10/19/2021	TENDER SALE		17,491,250	17,500,000	17,629,330	17,568,701		(25,087)		(25,087)		17,543,613		(52,363)	(52,363)	1,136,285	02/15/2026
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		10/30/2021	Paydown		201,626	201,626	201,528	201,537		88		88		201,626				4,556	01/30/2055
86787E-AN-7	SUNTRUST BANK SR UNSEC 2.750% 05/01/23		11/02/2021	Various		38,124,409	36,900,000	36,453,020	36,721,732		58,541		58,541		36,780,273		1,344,136	1,344,136	981,662	05/01/2023
871503-AU-2	SYMANTEC CORP SR UNSEC 5.000% 04/15/25		07/15/2021	MORGAN STANLEY & CO. INC.		15,171,547	14,975,000	15,143,750	15,021,003		(19,203)		(19,203)		15,001,800		169,747	169,747	569,882	04/15/2025
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC 3.750% 08/15/21		06/15/2021	Call 100.0000		13,325,000	13,325,000	13,301,282	13,322,643		1,717		1,717		13,324,359		641	641	416,406	08/15/2021
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		12/01/2021	Paydown		1,256,192	1,256,192	357,606	276,176		980,016		980,016		1,256,192				30,154	01/25/2037
87246A-AH-1	TIAAS 2007-C4 D SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		3,745,258	3,745,258	3,801,437	3,745,258						3,745,258				99,434	08/15/2039
87246A-AJ-7	TIAAS 2007-C4 E SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		5,230,000	5,230,000	4,913,601	5,230,000						5,230,000				144,221	08/15/2039
87246A-AN-8	TIAAS 2007-C4 H SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		13,070,000	13,070,000	2,638,956	2,640,271		10,431,044	1,315	10,429,729		13,070,000				2,724,787	08/15/2039
87246A-AP-3	TIAAS 2007-C4 J SUB CSTR 5.674% 08/15/39		07/10/2021	Paydown		23,540,000	23,540,000	2,422,501	2,422,501		21,117,499		21,117,499		23,540,000				6,867,188	08/15/2039
872649-AQ-1	NORTHROP GRUMMAN SYSTEMS CO.GUARNT 6.650% 01/15/28		08/20/2021	Taxable Exchange		26,757,666	21,510,000	21,437,674	21,479,734		2,325		2,325		21,482,059		5,275,607	5,275,607	1,617,164	01/15/2028
87264A-AP-0	T-MOBILE USA INC CO.GUARNT 6.500% 01/15/26		03/27/2021	Call 103.2500		5,162,500	5,000,000	5,450,000	5,165,199		(13,181)		(13,181)		5,152,017		(152,017)	(152,017)	390,000	01/15/2026
87264A-AQ-8	T-MOBILE USA INC CO.GUARNT 6.000% 04/15/24		05/23/2021	Call 100.0000		25,670,000	25,670,000	25,670,000	25,670,000						25,670,000				932,677	04/15/2024
87264A-AU-9	T-MOBILE USA INC CO.GUARNT 4.500% 02/01/26		08/23/2021	Call 102.2500		9,049,125	8,850,000	8,850,000	8,850,000						8,850,000				621,713	02/01/2026
87305Q-CC-3	TTX CO SR UNSEC 4.400% 05/01/21		05/01/2021	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				550,000	05/01/2021
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		08/10/2021	Redemption 100.0000		569,257	569,257	569,257	569,257						569,257				18,429	03/31/2046
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		08/10/2021	Redemption 100.0000		853,886	853,886	849,510	850,119		3,767		3,767		853,886				27,964	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		08/10/2021	Paydown		1,802,648	1,802,648	1,802,648	1,802,648						1,802,648				28,433	03/31/2046
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		08/10/2021	Paydown		357,547	357,547	357,547	357,547						357,547				5,172	03/31/2046
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		08/25/2021	Paydown		35,222,500	35,222,500	35,222,500	35,222,500						35,222,500				1,127,709	05/25/2046
87342R-AD-6	BELL 2018-1A A2I SEQ 4.318% 11/25/48		08/19/2021	Paydown		28,518,000	28,518,000	28,518,000	28,518,000						28,518,000				900,781	11/25/2048

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		11/25/2021	Paydown		490,000	490,000	490,000	490,000						490,000				15,129	11/25/2048
87422V-AJ-7	TALEN ENERGY SUPPLY LLC SERIES 144A 7.625% 06/01/28		07/29/2021	Various		6,602,035	7,475,000	7,475,000	7,475,000						7,475,000		(872,965)	(872,965)	378,125	06/01/2028
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/41		12/15/2021	Redemption 100.0000		524,256	524,256	529,484	529,052		(4,796)		(4,796)		524,256				7,085	01/15/2041
87612B-BB-7	TARGA RESOURCES PARTNERS CO.GUARNT 5.125% 02/01/25		02/18/2021	Call 102.5630		9,230,670	9,000,000	9,000,000	9,000,000						9,000,000				483,076	02/01/2025
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		01/27/2021	BARCLAYS BANK PLC		1,517,518	1,515,742	1,515,726	1,515,740		2		2		1,515,742		1,776	1,776	5,800	06/15/2028
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		01/15/2021	Paydown		268,316	268,316	268,314	268,316						268,316				700	06/15/2028
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		05/15/2021	Paydown		2,090,142	2,090,142	2,083,704	2,089,981		160		160		2,090,142				34,226	06/15/2028
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 23.957% 06/17/33		08/01/2021	Paydown				68,573	14,038		(812)		(812)		13,226		(13,226)	(13,226)	60,697	06/17/2033
87901J-AE-5	TEGNA INC SERIES 144A 4.625% 03/15/28		03/15/2021	Tax Free Exchange		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				478,688	03/15/2028
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		12/30/2021	Redemption 100.0000		333,921	333,921	333,921	333,921						333,921				10,031	06/30/2025
88033G-CS-7	TENET HEALTHCARE CORP SR SEC 4.625% 07/15/24		09/10/2021	Call 101.1560		4,760,401	4,706,000	4,706,000	4,706,000						4,706,000				305,306	07/15/2024
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		12/30/2021	Redemption 100.0000		877,982	877,982	877,982	877,982						877,982				26,158	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		12/31/2021	Redemption 100.0000		3,268,520	3,268,520	3,268,520	3,268,520						3,268,520				91,512	12/31/2032
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		12/30/2021	Redemption 100.0000		2,691,071	2,691,071	2,691,071	2,691,071						2,691,071				58,597	12/31/2043
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 09/30/32		12/31/2021	Redemption 100.0000		5,441,213	5,441,213	5,441,213	5,441,213						5,441,213				109,548	09/30/2032
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		08/20/2021	Paydown		197,871	197,916	197,903	197,888		28		28		197,916		(44)	(44)	4,078	02/20/2048
881685-BB-6	TEXACO CAPITAL INC CO.GUARNT 8.000% 08/01/32		10/08/2021	TENDER SALE		1,897,563	1,250,000	1,566,350	1,456,235		(9,904)		(9,904)		1,446,331		451,231	451,231	119,722	08/01/2032
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		12/31/2021	Redemption 100.0000		11,418,582	11,418,582	11,418,582	11,418,582						11,418,582				344,214	06/30/2034
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		12/20/2021	Paydown		572,154	572,154	571,984	571,988		166		166		572,154				6,552	09/20/2045
883203-BT-7	TEXTRON INC SR UNSEC 3.650% 03/01/21		03/01/2021	Maturity		8,000,000	8,000,000	7,986,880	7,999,668		332		332		8,000,000				146,000	03/01/2021
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC 4.150% 02/01/24		01/15/2021	Call 111.2490		19,552,012	17,575,000	17,541,228	17,563,682		130		130		17,563,812		11,188	11,188	2,309,277	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIFIC SR UNSEC 2.950% 09/19/26		12/30/2021	Call 106.6330		56,542,148	53,025,000	52,051,165	52,383,420		102,953		102,953		52,486,374		538,626	538,626	5,520,241	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC SR UNSEC 3.200% 08/15/27		12/30/2021	Call 109.1700		18,313,268	16,775,000	16,651,368	16,688,745		11,798		11,798		16,700,543		74,457	74,457	2,276,368	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		12/03/2021	Call 120.3200		9,384,960	7,800,000	7,800,000	7,800,000						7,800,000				2,001,982	03/25/2030
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.079% 10/25/43		12/01/2021	Paydown		420,844	420,844	418,034	418,124		2,720		2,720		420,844				2,866	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.853% 03/25/37		12/27/2021	Paydown		2,018,173	1,980,761	1,535,728	1,367,156		625,675		625,675		1,992,831		25,342	25,342	12,400	03/25/2037
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		12/15/2021	Paydown		65,861	65,861	86,360	82,496		(16,635)		(16,635)		65,861				2,954	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		12/15/2021	Paydown		189,435	189,435	219,439	213,310		(23,874)		(23,874)		189,435				6,100	07/15/2059
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28		10/20/2021	Capital Distribution		5,283,466		5,283,466	5,283,466						5,283,466					10/20/2028
886314-AA-1	TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS E CLO II 7.435% 01/24/30		11/04/2021	Call 100.0000		2,500,000	2,500,000	2,304,872	2,337,813		10,598		10,598		2,348,411		151,589	151,589	194,319	01/24/2030
886314-AC-7	TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS F CLO II 7.785% 01/24/30		11/04/2021	DIRECT WITH COUNTERPARTY FIXED		15,850,000	15,850,000	14,279,359	14,534,644		83,338		83,338		14,617,983		1,232,017	1,232,017	1,289,611	01/24/2030
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		10/24/2021	Capital Distribution		4,436,767		4,436,767	4,436,767						4,436,767					01/24/2030
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		11/04/2021	Taxable Exchange		29,612,722	32,965,000	23,114,798	13,562,123	9,552,674			9,552,674		23,114,798		6,497,925	6,497,925	3,593,494	01/24/2030
89147L-E@-5	TORTOISE ENERGY INFRAST CORP P-SR-UNSEC 4.390% 09/27/23		10/11/2021	CONVERSION		1,974,720	1,936,000	1,936,000	1,936,000						1,936,000		38,720	38,720	90,420	09/27/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89147L-F#-2	TORTOISE ENERGY INFRAST CORP T-SR-UNSEC 4.160% 01/22/24		10/11/2021	CONVERSION		1,645,600	1,613,333	1,613,333	1,613,333						1,613,333		32,267	32,267	83,520	01/22/2024
89147L-K#-6	TORTOISE ENERGY CAPITAL CORP. SR 4.160% 11/20/23		10/11/2021	CONVERSION		658,240	645,333	694,508	662,004		(4,471)		(4,471)		657,534		706	706	24,609	11/20/2023
89147L-K*-0	TORTOISE ENERGY CAPITAL CORP. SR 4.210% 09/27/22		10/11/2021	JP MORGAN SECURITIES		2,581,333	2,581,333	2,775,191	2,626,321		(20,396)		(20,396)		2,605,925		(24,591)	(24,591)	115,617	09/27/2022
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC 3.800% 04/01/21		03/01/2021	Call 100.0000		29,050,000	29,050,000	28,984,928	29,046,547		2,264		2,264		29,048,811		1,189	1,189	459,958	04/01/2021
89233P-5F-9	TOYOTA MOTOR CREDIT CORP SR UNSEC 3.400% 09/15/21		09/15/2021	Maturity		50,000,000	50,000,000	49,874,000	49,989,709		10,291		10,291		50,000,000				1,700,000	09/15/2021
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		12/15/2021	Redemption 100.0000		485,267	485,267	485,267	485,267						485,267				14,289	02/15/2046
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		12/17/2021	Paydown		548,852	548,852	548,577	548,637		215		215		548,852				11,438	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		12/20/2021	Paydown		2,549,962	2,549,944	2,549,468	2,549,444		500		500		2,549,944		19	19	29,145	09/20/2045
897051-AA-6	TRONOX INC CO.GUARNT 6.500% 04/15/26		03/31/2021	Call 103.4792		21,213,231	20,500,000	19,873,125	20,006,594		18,498		18,498		20,025,091		474,909	474,909	1,327,662	04/15/2026
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		12/15/2021	Redemption 100.0000		912,255	912,255	912,255	912,255						912,255				19,386	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2021	Redemption 100.0000		1,972,741	1,972,741	1,972,741	1,972,741						1,972,741				123,833	09/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		12/28/2021	Redemption 100.0000		3,013,739	3,013,739	3,013,739	3,013,739						3,013,739				55,516	05/31/2029
90276E-AD-9	UBSCM 2017-C1 A3 SEQ 3.196% 06/15/50		12/01/2021	Paydown		14,737,467	14,737,467	14,883,794	14,816,194		(78,727)		(78,727)		14,737,467				366,861	06/15/2050
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		12/15/2021	Redemption 100.0000		5,669,968	5,669,968	5,669,968	5,669,968						5,669,968				148,778	03/15/2040
904764-AM-9	UNILEVER CAPITAL CORP CO.GUARNT 4.250% 02/10/21		02/10/2021	Various		29,750,000	29,750,000	29,649,148	29,748,669		1,331		1,331		29,750,000				632,188	02/10/2021
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2021	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026
911365-BE-3	UNITED RENTALS NORTH AM CO.GUARNT 5.875% 09/15/26		09/15/2021	Call 102.9380		3,937,379	3,825,000	3,825,000	3,825,000						3,825,000				337,097	09/15/2026
91159H-HG-8	US BANCORP SR UNSEC 3.700% 01/30/24		11/03/2021	GOLDMAN SACHS & COMPANY		12,586,437	11,850,000	11,837,202	11,845,548		1,164		1,164		11,846,712		739,725	739,725	551,115	01/30/2024
91324P-BT-8	UNITEDHEALTH GROUP INC SR UNSEC 3.375% 11/15/21		11/15/2021	Maturity		20,000,000	20,000,000	19,890,600	19,988,961		11,039		11,039		20,000,000				675,000	11/15/2021
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSEC 2.875% 03/15/23		04/22/2021	MORGAN STANLEY & CO. INC.		15,721,200	15,000,000	14,938,950	14,985,105		2,078		2,078		14,987,183		734,017	734,017	264,740	03/15/2023
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		12/31/2021	Redemption 100.0000		1,577,960	1,577,960	1,577,960	1,577,960						1,577,960				35,862	06/30/2050
91533B-AD-2	UPJOHN INC SERIES 144A 2.700% 06/22/30		10/28/2021	Tax Free Exchange		7,653,859	7,675,000	7,650,977	7,652,083		1,776		1,776		7,653,859				176,717	06/22/2030
91533B-AE-0	UPJOHN INC SERIES 144A 3.850% 06/22/40		10/28/2021	Tax Free Exchange		27,158,003	26,575,000	27,188,124	27,177,020		(19,017)		(19,017)		27,158,003				869,667	06/22/2040
91533B-AF-7	UPJOHN INC SERIES 144A 4.000% 06/22/50		10/28/2021	Tax Free Exchange		23,998,028	24,050,000	23,987,470	23,988,296		9,732		9,732		23,998,028				820,372	06/22/2050
91630@-AB-1	UPPER PENINSULA POWER HLDG CO B-SR-SEC 5.200% 09/16/29		06/03/2021	Call 117.2399		23,447,986	20,000,000	20,000,000	20,000,000						20,000,000				4,190,430	09/16/2029
91630@-AC-9	UPPER PENINSULA POWER HLDG CO C-SR-SEC 5.430% 09/16/34		06/03/2021	Call 123.8006		37,140,179	30,000,000	30,000,000	30,000,000						30,000,000				8,303,104	09/16/2034
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		02/04/2021	Paydown		1,728	1,728		(1,311)		3,039		3,039		1,728				(24)	05/15/2034
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		12/31/2021	Redemption 100.0000		3,364,846	3,364,846	3,364,846	3,364,846						3,364,846				98,615	12/31/2036
91802R-AW-9	UDSA 2013-T T4 SEQ 3.435% 12/15/25		06/15/2021	Call 100.0000		7,000,000	7,000,000	6,999,580	6,999,854		99		99		6,999,953		47	47	120,225	12/15/2025
91802R-AW-9	UDSA 2013-T T4 SEQ 3.435% 12/15/25		12/15/2021	Paydown		8,000,000	8,000,000	7,999,520	7,999,834		166		166		8,000,000				274,800	12/15/2025
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2021	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		12/15/2021	Redemption 100.0000		2,174,168	2,174,168	2,174,168	2,174,168						2,174,168				40,837	07/15/2036
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		12/15/2021	Redemption 100.0000		3,272,582	3,272,582	3,270,971	3,271,022		1,560		1,560		3,272,582				68,458	05/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		12/15/2021	Redemption 100.0000		1,202,730	1,202,730	1,202,730	1,202,730						1,202,730				27,974	02/15/2037
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		03/11/2021	Call 122.4185		43,252,166	35,331,411	35,331,411	35,331,411						35,331,411				8,320,824	10/15/2035
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		02/15/2021	Redemption 100.0000		177,735	177,735	177,735	177,735						177,735				1,054	10/15/2035
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		12/15/2021	Redemption 100.0000		1,097,108	1,097,108	1,097,108	1,097,108						1,097,108				21,807	08/15/2036
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		12/15/2021	Redemption 100.0000		238,270	238,270	238,270	238,270						238,270				6,125	04/15/2046
91913Y-AS-9	VALERO ENERGY CORP SR UNSEC 3.650% 03/15/25		12/02/2021	TENDER SALE		52,223,000	50,000,000	49,854,500	49,932,439		14,050		14,050		49,946,489		2,276,511	2,276,511	2,235,625	03/15/2025
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 03/03/43		12/03/2021	Redemption 100.0000		249,644	249,644	249,644	249,644						249,644				5,493	03/03/2043
92343E-AF-9	VERISIGN INC SR UNSEC 4.625% 05/01/23		06/23/2021	Call 100.0000		39,800,000	39,800,000	39,826,758	39,772,523		(778)		(778)		39,771,745		28,255	28,255	1,186,261	05/01/2023
92343V-EN-0	VERIZON COMMUNICATIONS SR UNSEC 3.376% 02/15/25		08/31/2021	Various		23,250,485	21,414,000	21,102,417	21,223,154		23,695		23,695		21,246,850		2,003,636	2,003,636	668,737	02/15/2025
92537D-AD-2	VERUS SECURITIZATION TRUST SERIES 2019-1 CLASS M1 144A 4.461% 02/25/59		03/01/2021	Paydown		10,000,000	10,000,000	8,200,000	8,423,575		1,576,425		1,576,425		10,000,000				111,525	02/25/2059
92537G-AG-8	VERUS SECURITIZATION TRUST SERIES 2019-2 CLASS M1 144A 3.781% 05/25/59		05/01/2021	Paydown		6,182,000	6,182,000	6,228,365	6,226,517		(44,517)		(44,517)		6,182,000				97,392	05/25/2059
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		12/15/2021	Redemption 100.0000		1,778,371	1,778,371	1,778,371	1,778,371						1,778,371				62,943	08/31/2023
92564R-AD-7	VICI PROPERTIES NOTE SERIES 144A 3.750% 02/15/27		08/25/2021	JP MORGAN SECURITIES		3,116,250	3,000,000	3,000,000	3,000,000						3,000,000		116,250	116,250	116,250	02/15/2027
92840V-AA-0	VISTRA OPERATIONS CO LLC CO.GUARNT 5.500% 09/01/26		09/29/2021	MORGAN STANLEY & CO. INC.		25,912,520	25,100,000	24,917,500	24,955,594		13,442		13,442		24,969,036		943,484	943,484	1,096,378	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC SR UNSEC 5.625% 02/15/27		08/12/2021	JP MORGAN SECURITIES		16,265,830	15,700,000	15,700,000	15,700,000						15,700,000		565,830	565,830	741,828	02/15/2027
92840V-AG-7	VISTRA OPERATIONS CO LLC SERIES 144A 3.700% 01/30/27		04/14/2021	Various		10,325,524	10,000,000	9,978,900	9,982,699		710		710		9,983,409		342,115	342,115	259,041	01/30/2027
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		10/30/2021	Paydown		328,278	328,278	328,250	328,174		104		104		328,278				21,297	04/30/2048
92856P-A*-7	MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22		12/19/2021	Redemption 100.0000		2,872,513	2,872,513	1,734,274	1,734,274		1,138,239		1,138,239		2,872,513				143,568	12/19/2022
92890P-AE-4	WFRBS 2013-C14 A5 SEQ 3.337% 06/15/46		06/22/2021	MORGAN STANLEY & CO. INC.		23,042,359	21,986,000	21,856,024	21,847,378		(606)		(606)		21,846,772		1,195,587	1,195,587	413,710	06/15/2046
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 2.833% 10/25/35		12/01/2021	Paydown		156,957	156,957	76,282	36,742		120,214		120,214		156,957				2,400	10/25/2035
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.383% 11/25/45		07/30/2021	Various		6,116,422	6,241,247	5,841,652	5,852,512		804		804		5,853,317		263,106	263,106	25,087	11/25/2045
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.383% 11/25/45		07/26/2021	Paydown		861,427	861,427	806,274	807,773		53,654		53,654		861,427				2,172	11/25/2045
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.513% 11/25/45		12/25/2021	Paydown		2,207,313	2,207,313	2,006,996	2,035,320		171,992		171,992		2,207,313				11,244	11/25/2045
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.443% 11/25/45		12/27/2021	Paydown		1,241,454	1,241,454	1,121,832	1,136,973		104,482		104,482		1,241,454				5,374	11/25/2045
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 2.644% 12/25/35		12/01/2021	Paydown		2,047,430	2,047,430	1,866,689	1,811,023		236,407		236,407		2,047,430				30,516	12/25/2035
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 2.831% 04/25/35		12/01/2021	Paydown		1,294,301	1,294,301	964,879	817,202		477,098		477,098		1,294,301				21,251	04/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		12/01/2021	Paydown		189,272	189,272	175,254	176,813		12,460		12,460		189,272				3,832	11/25/2033
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.843% 04/25/45		11/10/2021	MORGAN STANLEY & CO. INC.		7,203,941	7,221,996	6,752,732	7,151,627		9,795		9,795		7,161,422		42,520	42,520	55,046	04/25/2045
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.843% 04/25/45		10/25/2021	Paydown		2,308,502	2,308,502	2,158,502	2,286,009		22,494		22,494		2,308,502				8,492	04/25/2045
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		05/01/2021	Paydown		187,504	187,504	181,437	181,752		5,752		5,752		187,504				4,046	01/25/2034
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		12/01/2021	Paydown		808,634	808,634	797,586	798,443		10,191		10,191		808,634				16,345	01/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92922F-05-0	WAMU 2005-AR7 A4 CSTR AS 2.536% 08/25/35		12/01/2021	Paydown		1,479,875	1,479,875	1,450,956	1,452,825		27,050		27,050		1,479,875				19,632	08/25/2035
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.063% 07/25/45		12/25/2021	Paydown		275,260	275,260	251,175	253,240		22,020		22,020		275,260				1,429	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		12/01/2021	Paydown		1,916,887	1,916,887	1,792,289	1,860,386		56,502		56,502		1,916,887				59,383	07/25/2034
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		12/01/2021	Paydown		777,513	777,513	751,187	752,981		24,531		24,531		777,513				24,098	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.603% 12/25/45		12/25/2021	Paydown		735,112	735,112	663,402	676,687		58,425		58,425		735,112				4,483	12/25/2045
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 1.152% 01/25/46		12/01/2021	Paydown		1,248,558	1,248,558	1,081,953	1,096,624		151,934		151,934		1,248,558				9,005	01/25/2046
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 2.878% 02/25/37		12/01/2021	Paydown		884,667	816,264	462,467	380,363		472,414		472,414		852,777		31,890	31,890	17,104	02/25/2037
9292J8-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		12/15/2021	Redemption 100.0000		556,371	556,371	556,371	556,371						556,371				10,933	03/15/2031
92930R-BB-7	WFRBS 2012-C9 A3 SEQ 2.870% 11/15/45		07/01/2021	Paydown		194,003	194,003	198,845	194,686		(682)		(682)		194,003				3,248	11/15/2045
92936Y-AC-5	WFRBS 2012-C8 A3 SEQ 3.001% 08/15/45		12/01/2021	Paydown		1,262,302	1,262,302	1,274,777	1,263,066		(764)		(764)		1,262,302				37,882	08/15/2045
92938J-AE-2	WFRBS 2013-UBS1 A4 AFC SEQ 4.079% 03/15/46		09/01/2021	Paydown		22,278	22,278	23,023	22,483		(205)		(205)		22,278				681	03/15/2046
92939H-AY-1	WFRBS 2014-C23 A5 SEQ 3.917% 10/15/57		06/22/2021	Various		83,260,277	76,150,000	78,430,693	76,995,991		(88,068)		(88,068)		76,907,922		6,352,355	6,352,355	1,316,443	10/15/2057
92942A-AA-3	WRG DEBT FDG IV-LLC SR-UNSEC 5.071% 07/15/28		12/15/2021	Paydown		14,930,955	14,930,955	14,930,925	14,930,890		65		65		14,930,955				649,971	07/15/2028
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 2.145% 10/20/35		12/01/2021	Paydown		181,562	181,562	62,142	70,112		111,450		111,450		181,562				3,891	10/20/2035
931142-DH-3	WALMART INC SR UNSEC 2.550% 04/11/23		09/30/2021	WELLS FARGO		4,116,840	4,000,000	3,990,880	3,997,717		743		743		3,998,460		118,380	118,380	100,017	04/11/2023
931142-DV-2	WALMART INC SR UNSEC 2.650% 12/15/24		09/21/2021	TENDER SALE		15,200,550	15,000,000	14,935,405	14,954,184		8,062		8,062		14,962,246		238,304	238,304	306,958	12/15/2024
931142-EN-9	WALMART INC SR UNSEC 3.250% 07/08/29		09/21/2021	TENDER SALE		56,784,451	52,375,000	52,350,698	52,352,753		1,667		1,667		52,354,419		4,430,032	4,430,032	2,056,810	07/08/2029
931427-AH-1	WALGREENS BOOTS ALLIANCE SR UNSEC 3.800% 11/18/24		04/22/2021	Various		27,347,859	25,575,000	25,553,459	25,567,160		500		500		25,567,660		1,780,199	1,780,199	1,193,784	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC 3.450% 06/01/26		04/22/2021	TENDER SALE		35,235,739	32,902,000	33,448,601	33,219,118		(18,028)		(18,028)		33,201,090		2,034,649	2,034,649	1,098,390	06/01/2026
931438-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		12/15/2021	Redemption 100.0000		396,836	396,836	396,836	396,836						396,836				12,761	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		12/15/2021	Redemption 100.0000		207,642	207,642	212,086	209,934		(2,292)		(2,292)		207,642				6,696	11/15/2031
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 2.832% 03/25/37		12/01/2021	Paydown		310,702	297,536	154,406	93,365		213,275		213,275		306,640		4,063	4,063	5,073	03/25/2037
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 2.833% 03/25/37		12/01/2021	Paydown		525,823	525,869	499,576	501,652		24,218		24,218		525,870		(47)	(47)	8,752	03/25/2037
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 0.812% 01/25/47		12/01/2021	Paydown		437,471	437,471	394,271	396,411		41,060		41,060		437,471				2,451	01/25/2047
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.475% 01/25/47		12/01/2021	Paydown		840,195	840,195	793,192	795,092		45,103		45,103		840,195				8,929	01/25/2047
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		12/01/2021	Redemption 100.0000		871,863	871,863	871,863	871,863						871,863				36,307	07/01/2026
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		12/01/2021	Paydown		478,848	478,848	489,024	478,203		645		645		478,848				6,134	02/25/2033
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		12/01/2021	Paydown		673,365	673,365	683,466	675,160		(1,794)		(1,794)		673,365				15,596	03/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 2.725% 03/25/35		12/01/2021	Paydown		824,648	824,648	803,629	807,862		16,786		16,786		824,648				13,775	03/25/2035
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36		12/01/2021	Paydown		450,074	448,763	46,068	36,016		413,970		413,970		449,985		88	88	11,020	05/25/2036
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.423% 04/25/37		12/25/2021	Paydown		262,386	434,382	69,241	69,241		220,561		220,561		289,802		(27,416)	(27,416)	805	04/25/2037
94106L-AZ-2	WASTE MANAGEMENT INC CO.GUARNT 3.500% 05/15/24		05/11/2021	Various		25,518,033	24,250,000	24,188,890	24,227,074		2,348		2,348		24,229,422		1,288,611	1,288,611	419,660	05/15/2024
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39		07/30/2021	Redemption 100.0000		104,837	104,837	104,837	104,837						104,837				2,767	07/30/2039

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/40		07/30/2021	Redemption 100.0000		16,037	16,037	16,037	16,037						16,037				712	07/30/2040
94115#-AC-5	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/39		07/30/2021	Redemption 100.0000		69,153	69,153	69,153	69,153						69,153				3,070	07/30/2039
94973V-AW-7	ANTHEM INC SR UNSEC 3.700% 08/15/21		05/15/2021	Call 100.0000		42,500,000	42,500,000	42,359,750	42,489,632		6,118		6,118		42,495,750		4,250	4,250	1,179,375	08/15/2021
94974B-FR-6	WELLS FARGO & COMPANY SR UNSEC 3.000% 01/22/21		01/22/2021	Maturity		15,000,000	15,000,000	14,974,650	14,999,772		228		228		15,000,000				225,000	01/22/2021
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		12/10/2021	Redemption 100.0000		2,097,585	2,097,585	2,097,588	2,097,575		10		10		2,097,585				83,609	01/10/2024
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		12/10/2021	Redemption 100.0000		1,858,847	1,858,847	1,769,139	1,819,866		38,982		38,982		1,858,847				57,118	08/10/2027
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		333,052	333,052	333,052	333,052						333,052				9,442	01/30/2030
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		29,147	29,147	29,147	29,147						29,147				826	01/30/2030
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		236,453	236,453	236,453	236,453						236,453				6,703	01/30/2030
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		158,824	158,824	158,824	158,824						158,824				4,503	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		373,955	373,955	373,955	373,955						373,955				10,602	01/30/2030
94978#-HG-5	FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29		01/15/2021	Redemption 100.0000		423,542	423,542	423,542	423,542						423,542				12,781	06/12/2029
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30		01/15/2021	Redemption 100.0000		594,204	594,204	594,204	594,204						594,204				18,094	09/12/2030
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		01/15/2021	Redemption 100.0000		1,133,024	1,133,024	1,133,024	1,133,024						1,133,024				33,881	01/15/2029
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		481,443	481,443	481,443	481,443						481,443				14,515	01/15/2029
94978#-HL-4	FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30		01/15/2021	Redemption 100.0000		656,600	656,600	656,600	656,600						656,600				19,993	09/12/2030
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		122,313	122,313	122,313	122,313						122,313				3,724	01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		217,136	217,136	217,136	217,136						217,136				6,612	01/15/2029
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		156,733	156,733	156,733	156,733						156,733				4,773	01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		309,214	309,214	309,214	309,214						309,214				9,416	01/15/2029
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		12/21/2021	Redemption 100.0000		192,136	192,136	192,871	192,427		(291)		(291)		192,136				6,981	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		12/14/2021	Redemption 100.0000		4,480,049	4,480,049	4,480,049	4,480,049						4,480,049				145,738	05/14/2027
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 2.715% 12/25/36		12/01/2021	Paydown		813,850	878,839	618,377	632,065		228,648		228,648		860,713		(46,863)	(46,863)	16,518	12/25/2036
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		09/01/2021	Paydown		2,448,982	2,448,982	2,140,970	2,356,132		92,850		92,850		2,448,982				52,158	10/25/2034
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 2.776% 04/25/36		12/01/2021	Paydown		3,970	3,989	774	587		3,386		3,386		3,973		(3)	(3)	66	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		12/01/2021	Paydown		1,193,855	1,293,079	868,534	838,377		419,726		419,726		1,258,103		(64,248)	(64,248)	39,754	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		12/01/2021	Paydown		810,404	877,758	400,976	346,555		490,319		490,319		836,874		(26,470)	(26,470)	26,985	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		12/01/2021	Paydown		743,833	805,655	408,998	359,455		411,836		411,836		771,290		(27,457)	(27,457)	24,674	06/25/2037
94989A-AU-9	WFCM 2014-LC18 A5 SEQ 3.405% 12/15/47		02/02/2021	WELLS FARGO		43,901,563	40,000,000	41,199,160	40,480,126		(10,811)		(10,811)		40,469,316		3,432,247	3,432,247	230,783	12/15/2047
95000T-BR-6	WFCM 2017-RB1 A4 SEQ 3.374% 03/15/50		12/01/2021	Paydown		7,756,962	7,756,962	7,834,385	7,796,492		(39,529)		(39,529)		7,756,962				341,585	03/15/2050
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/22/2021	Call 100.0000		32,987,500	32,987,500	31,498,114	31,498,114						31,498,114		1,489,386	1,489,386	770,569	06/15/2045
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/15/2021	Paydown		175,000	175,000	167,099	167,099		7,901		7,901		175,000				2,951	06/15/2045
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		12/15/2021	Paydown		310,000	310,000	309,949	309,959		41		41		310,000				7,525	03/15/2048
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		12/15/2021	Paydown		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				41,616	06/15/2049

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95081Q-AN-4	WESCO DISTRIBUTION INC SERIES 144A 7.125% 06/15/25		11/15/2021	JP MORGAN SECURITIES		6,242,188	5,875,000	5,875,000	5,875,000						5,875,000		367,188	367,188	386,036	06/15/2025
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		12/31/2021	Redemption 100.0000		1,312,371	1,312,371	1,312,371	1,312,371						1,312,371				53,387	12/30/2033
958587-BJ-5	NSTAR ELECTRIC CO SR UNSEC 3.500% 09/15/21		06/15/2021	Various		32,500,000	32,500,000	32,204,900	32,475,706		15,594		15,594		32,491,300		8,700	8,700	853,125	09/15/2021
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		08/23/2021	Call 100.0000		944,038	944,038	942,895	942,662		(53)		(53)		942,609		1,429	1,429	20,955	12/20/2030
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		08/01/2021	Paydown		865,412	865,412	864,365	864,151		1,262		1,262		865,412				9,923	12/20/2030
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		08/01/2021	Paydown		1,357,088	1,357,088	1,355,074	1,354,526		2,562		2,562		1,357,088				30,752	12/20/2030
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		03/12/2021	Maturity															19	12/05/2020
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		03/12/2021	Maturity															23	12/05/2020
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		08/05/2021	Redemption 100.0000		471,325	471,325	471,325	471,325						471,325				21,877	08/05/2021
96208T-AA-2	WEX INC SR SEC 4.750% 02/01/23		03/15/2021	Call 100.0000		21,575,000	21,575,000	21,474,313	21,530,478		3,196		3,196		21,533,674		41,326	41,326	637,661	02/01/2023
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		12/15/2021	Redemption 100.0000		214,735	214,735	214,735	214,735						214,735				5,506	05/15/2047
96468#-AB-5	WHITEBRIDGE PET BRANDS-LLC SUB-UNSEC 10.000% 01/15/25		07/30/2021	Call 101.0000		19,133,060	18,943,624	18,568,624	18,622,003		35,019		35,019		18,657,022		286,602	286,602	1,524,051	01/15/2025
969133-AG-2	WEYERHAEUSER CO SR UNSEC 9.000% 10/01/21		10/01/2021	Maturity		23,700,000	23,700,000	23,644,230	23,696,248		3,752		3,752		23,700,000				2,133,000	10/01/2021
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		12/15/2021	Redemption 100.0000		196,678	196,678	196,678	196,678						196,678				6,896	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		12/15/2021	Redemption 100.0000		134,260	134,260	134,260	134,260						134,260				4,915	12/15/2032
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		11/18/2021	Call 123.2142		3,273,289	2,656,584	2,656,584	2,656,584						2,656,584				812,906	12/15/2030
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		11/15/2021	Redemption 100.0000		190,512	190,512	190,512	190,512						190,512				6,306	12/15/2030
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		12/15/2021	Redemption 100.0000		130,093	130,093	130,093	130,093						130,093				4,784	07/15/2034
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		12/15/2021	Redemption 100.0000		1,097,272	1,097,272	1,097,272	1,097,272						1,097,272				39,682	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		12/15/2021	Redemption 100.0000		776,049	776,049	783,655	781,101		(5,052)		(5,052)		776,049				28,521	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		12/15/2021	Redemption 100.0000		1,079,578	1,079,578	1,086,733	1,083,650		(4,072)		(4,072)		1,079,578				22,942	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		12/15/2021	Redemption 100.0000		2,794,111	2,794,111	2,822,021	2,808,565		(14,453)		(14,453)		2,794,111				60,143	09/30/2027
97181#-HF-3	WILMINGTON TR CO-SOO LINE RR SR-SEC 7.490% 01/15/21		01/15/2021	Redemption 100.0000		2,266,324	2,266,324	2,266,324	2,266,324						2,266,324				84,874	01/15/2021
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		12/31/2021	Redemption 100.0000		777,778	777,778	777,778	777,778						777,778				17,840	12/18/2034
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC 3.550% 06/15/25		12/17/2021	Call 108.4762		11,814,139	10,891,000	10,834,716	10,863,480		4,391		4,391		10,867,871		23,129	23,129	1,234,126	06/15/2025
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		11/30/2021	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				50,400	05/31/2040
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		12/02/2021	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				157,875	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/10/2021	Redemption 100.0000		666,666	666,666	666,666	666,666						666,666				19,150	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49		11/21/2021	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				48,375	05/21/2049
983130-AU-9	WYNN LAS VEGAS LLC/CORP CO.GUARNT 4.250% 05/30/23		10/06/2021	JP MORGAN SECURITIES		29,290,000	29,000,000	28,670,000	28,903,219		29,507		29,507		28,932,726		357,274	357,274	1,053,784	05/30/2023
983130-AV-7	WYNN LAS VEGAS LLC/CORP CO.GUARNT 5.500% 03/01/25		09/15/2021	JP MORGAN SECURITIES		17,552,500	17,000,000	17,000,000	17,000,000						17,000,000		552,500	552,500	976,556	03/01/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
983793-AF-7	XPO LOGISTICS INC CO.GUARNT 6.125% 09/01/23		09/01/2021	Call 100.0000		7,000,000	7,000,000	7,017,500	7,004,740		(4,740)		(4,740)		7,000,000				428,750	09/01/2023
98848B-AM-3	YUM BRANDS INC SERIES 144A 7.750% 04/01/25		04/28/2021	BNP PARIBAS		355,875	325,000	325,000	325,000						325,000		30,875	30,875	14,623	04/01/2025
98877D-AB-1	ZF NA CAPITAL CO.GUARNT 4.500% 04/29/22		11/19/2021	Call 101.7447		18,695,592	18,375,000	18,165,025	18,325,834		32,367		32,367		18,358,201		16,799	16,799	1,193,405	04/29/2022
98919V-AA-3	FRONT RANGE BIDCO INC SERIES 144A 4.000% 03/01/27		10/21/2021	WELLS FARGO		6,467,125	6,650,000	6,650,000	6,650,000						6,650,000		(182,875)	(182,875)	305,900	03/01/2027
98956P-AC-6	ZIMMER BIOMET HOLDINGS SR UNSEC 3.375% 11/30/21		08/30/2021	Call 100.0000		10,000,000	10,000,000	10,050,000	10,004,294		(4,294)		(4,294)		10,000,000				253,125	11/30/2021
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		11/29/2021	Various		57,659,390	55,025,000	54,886,669	54,898,955		22,260		22,260		54,921,215		2,738,175	2,738,175	2,198,434	04/01/2025
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		12/15/2021	Redemption 100.0000		1,221,293	1,221,293	1,227,399	1,225,730		(4,437)		(4,437)		1,221,293				33,356	11/15/2037
G8967#-AJ-2	TRITON CONTAINER INTL LTD A-2-SR-SEC 5.150% 06/30/23		08/30/2021	Call 106.0033		19,080,585	18,000,000	18,000,000	18,000,000						18,000,000				814,185	06/30/2023
G8967#-AJ-2	TRITON CONTAINER INTL LTD A-2-SR-SEC 5.150% 06/30/23		06/30/2021	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				506,100	06/30/2023
G8967#-AN-3	TRITON CONTAINER INTL LTD A-2-SR-SEC 4.890% 10/31/24		08/30/2021	Call 106.9661		34,229,144	32,000,000	32,000,000	32,000,000						32,000,000				3,533,144	10/31/2024
G8967#-AQ-6	TRITON CONTAINER INTL LTD A-2-SR-SEC 4.260% 06/30/26		08/30/2021	Call 109.6233		21,924,665	20,000,000	20,000,000	20,000,000						20,000,000				2,290,078	06/30/2026
N8502#-AB-3	TELEDYNE NETHERLANDS B.V. 1.090% 04/18/24		03/17/2021	Call 103.4377		39,403,955	38,094,400	34,348,769	39,092,800					(4,744,031)	38,094,400	3,745,631		3,745,631	1,481,414	04/18/2024
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		12/01/2021	Redemption 100.0000		17,700,000	17,700,000	17,346,000	17,371,649		328,351		328,351		17,700,000				2,112,569	12/19/2025
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	10/01/2021	Redemption 100.0000		345,684	345,684	345,684	345,684						345,684				14,015	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	10/01/2021	Redemption 100.0000		310,259	310,259	310,259	310,259						310,259				21,563	04/01/2027
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		06/30/2021	Redemption 108.1258		36,417,063	33,680,264	26,399,920	32,825,165		2,142,474		2,142,474	(6,425,246)	36,417,063	7,874,670		7,874,670	1,117,101	03/31/2024
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	10/10/2021	Redemption 100.0000		1,302,088	1,302,088	1,302,088	1,302,088						1,302,088				70,918	04/10/2032
136375-BV-3	CANADIAN NATL RAILWAY SR UNSEC 2.850% 12/15/21	A	09/15/2021	Call 100.0000		41,900,000	41,900,000	41,574,991	41,865,118		25,721		25,721		41,890,839		9,161	9,161	895,613	12/15/2021
136385-AR-2	CANADIAN NATL RESOURCES SR UNSEC 3.450% 11/15/21	A	01/28/2021	BARCLAYS BANK PLC		6,095,640	6,000,000	5,976,360	5,997,603		234		234		5,997,837		97,803	97,803	43,700	11/15/2021
136385-AR-2	CANADIAN NATL RESOURCES SR UNSEC 3.450% 11/15/21	A	08/15/2021	Call 100.0000		6,000,000	6,000,000	5,976,360	5,997,603		1,703		1,703		5,999,306		694	694	155,250	11/15/2021
15135U-AG-4	CENOVUS ENERGY INC SR UNSEC 3.000% 08/15/22	A	09/15/2021	TENDER SALE		20,367,503	19,875,000	19,701,889	19,843,168		13,724		13,724		19,856,892		510,610	510,610	647,594	08/15/2022
15135U-AJ-8	CENOVUS ENERGY INC SR UNSEC 3.800% 09/15/23	A	09/22/2021	TENDER SALE		20,497,200	20,000,000	19,822,400	19,945,670		14,045		14,045		19,959,715		537,485	537,485	779,000	09/15/2023
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC 4.087% 09/30/34		09/30/2021	Redemption 100.0000		1,949,562	1,949,562	1,842,155	1,940,058					(97,904)	1,949,562	107,408		107,408	53,001	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC 4.087% 06/30/34		12/31/2021	Redemption 100.0000		2,072,617	2,072,617	1,929,189	2,032,604					(103,415)	2,072,617	143,428		143,428	51,962	06/30/2034
292505-AJ-3	ENCANA CORP CO.GUARNT 3.900% 11/15/21	A	08/16/2021	Call 100.0000		30,000,000	30,000,000	29,994,900	29,999,478		373		373		29,999,850		150	150	880,750	11/15/2021
35100L-AA-6	SHINY SERIES 2017-1A CLASS A1 144A 4.950% 08/28/27	A	03/02/2021	Paydown		700,000	700,000	698,797	699,430		570		570		700,000				6,160	08/28/2027
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2021	Redemption 100.0000		1,478,966	1,478,966	1,467,218	1,465,258					1,960	1,478,966	11,748		11,748	45,315	01/31/2035
448055-AK-9	HUSKY ENERGY INC SR UNSEC 4.000% 04/15/24	A	09/22/2021	TENDER SALE		30,224,960	29,000,000	28,939,390	28,977,896		4,650		4,650		28,982,547		1,242,413	1,242,413	1,092,333	04/15/2024
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC 5.250% 06/01/27	A	08/24/2021	Various		43,099,375	40,000,000	40,000,000	40,000,000						40,000,000		3,099,375	3,099,375	1,367,625	06/01/2027
67077M-AC-2	NUTRIEN LTD SR UNSEC 3.625% 03/15/24	A	12/16/2021	Call 105.5410		31,662,300	30,000,000	29,842,172	29,910,891		25,519		25,519		29,936,410		63,590	63,590	3,024,696	03/15/2024
67077M-AK-4	NUTRIEN LTD SR UNSEC 3.500% 06/01/23	A	12/16/2021	Call 103.9910		23,137,998	22,250,000	22,137,312	22,194,854		21,264		21,264		22,216,118		33,882	33,882	1,699,195	06/01/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683715-AB-2	OPEN TEXT CORP CO.GUARNT 5.875% 06/01/26	A	12/09/2021	Call 102.9375		29,388,656	28,550,000	28,807,125	28,680,786		(33,521)		(33,521)		28,647,265		(97,265)	(97,265)	2,553,242	06/01/2026
867224-AA-5	SUNCOR ENERGY INC SR UNSEC 3.600% 12/01/24	A	09/28/2021	Call 108.3813		10,702,658	9,875,000	9,799,456	9,842,174		5,854		5,854		9,848,028		26,972	26,972	1,120,945	12/01/2024
98417E-AK-6	GLENCORE FINANCE CANADA CO.GUARNT 4.950% 11/15/21	A	11/15/2021	Maturity		33,400,000	33,400,000	33,357,916	33,395,506		4,494		4,494		33,400,000				1,653,300	11/15/2021
C0445#-AM-8	ARC RESOURCES LTD H-SR-UNSEC 3.810% 08/23/24	A	02/03/2021	SEAPORT GROUP		32,640,000	32,000,000	32,000,000	32,000,000						32,000,000		640,000	640,000	609,600	08/23/2024
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		12/31/2021	Redemption 100.0000		3,424,671	3,424,671	3,282,999	3,400,350					(117,351)	3,424,671	141,673		141,673	116,110	12/31/2033
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	09/03/2021	Redemption 100.0000		472,341	472,341	472,341	472,341						472,341				19,251	03/03/2024
C4111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 06/16/23		12/16/2021	Redemption 100.0000		1,404,867	1,404,867	1,290,649	1,376,428					(85,780)	1,404,867	114,218		114,218	70,483	06/16/2023
C4861*-AD-9	IRVING OIL LTD K-SR-UNSEC 4.960% 12/28/21	A	12/28/2021	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,480,000	12/28/2021
C5864@-AG-4	MULLEN GROUP LTD. G-SR-UNSEC 3.840% 10/22/24	A	07/15/2021	G2		10,000,000	10,000,000	8,345,200	8,345,200						8,345,200		1,654,800	1,654,800	300,800	10/22/2024
00101J-AF-3	PERTAMINA PERSERO PT SR SEC 3.500% 07/15/22	C	08/28/2021	Call 102.7500		51,375,000	50,000,000	50,922,548	50,172,758		(72,951)		(72,951)		50,099,807		(99,807)	(99,807)	3,334,028	07/15/2022
00110#-AB-9	AES PUERTO RICO LTD PTNSP SR-SEC 8.512% 11/25/22	D	11/25/2021	Redemption 100.0000		12,397,262	12,397,262	12,397,262	12,397,262						12,397,262				708,151	11/25/2022
00185A-AD-6	AON PLC CO.GUARNT 4.000% 11/27/23	D	06/29/2021	WELLS FARGO		21,451,600	20,000,000	19,929,800	19,976,670		3,816		3,816		19,980,486		1,471,114	1,471,114	475,556	11/27/2023
00185A-AF-1	AON PLC CO.GUARNT 3.500% 06/14/24	D	06/29/2021	WELLS FARGO		45,324,614	42,230,000	42,147,678	42,204,641		2,719		2,719		42,207,360		3,117,255	3,117,255	808,822	06/14/2024
00185A-AK-0	AON PLC CO.GUARNT 3.875% 12/15/25	D	05/24/2021	WELLS FARGO		10,266,529	9,230,000	9,656,798	9,470,361		(18,968)		(18,968)		9,451,393		815,136	815,136	159,955	12/15/2025
00203Q-AB-3	AP MOLLER-MAERSK A/S SR UNSEC 3.750% 09/22/24	D	12/06/2021	Call 107.4632		54,107,705	50,350,000	50,661,794	50,474,052		(32,450)		(32,450)		50,441,603		(91,603)	(91,603)	6,033,944	09/22/2024
00386S-AJ-1	TAQA ABU DHABI NATL ENER SR UNSEC 5.875% 12/13/21	D	03/31/2021	THE TORONTO-DOMINION BANK		5,317,245	5,130,000	5,273,120	5,147,319		(4,651)		(4,651)		5,142,668		174,577	174,577	93,765	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23	D	04/01/2021	BARCLAYS BANK PLC		3,020,188	2,875,000	2,834,633	2,865,289		1,215		1,215		2,866,504		153,684	153,684	76,427	01/12/2023
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC 3.950% 01/19/22	D	02/02/2021	TENDER SALE		16,000,650	15,500,000	15,466,520	15,492,420		640		640		15,493,061		507,589	507,589	329,935	01/19/2022
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24	D	08/02/2021	NOMURA SECURITIES INTL INC.		10,398,000	10,000,000	9,993,200	9,995,040		780		780		9,995,820		402,180	402,180	345,938	07/24/2024
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	11/21/2021	Redemption 100.0000		792,000	792,000	792,000	792,000						792,000				25,245	05/21/2036
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/22/2021	Redemption 100.0000		406,509	406,509	406,509	406,509						406,509				17,644	03/22/2035
013822-AC-5	ALCOA NEDERLAND HOLDING CO.GUARNT 6.125% 05/15/28	D	10/26/2021	JP MORGAN SECURITIES		10,238,750	9,500,000	9,530,000	9,521,628		(2,885)		(2,885)		9,518,743		720,007	720,007	550,484	05/15/2028
02315Q-AA-6	AMBAC LSNI LLC SR SEC 6.000% 02/12/23	D	06/30/2021	Redemption 100.0000		532	532	535	529	3			3		532				16	02/12/2023
032523-AA-0	ANADOLU EFES SR UNSEC 3.375% 11/01/22	D	06/30/2021	TENDER SALE		7,423,200	7,200,000	6,450,527	7,002,572		52,179		52,179		7,054,751		368,449	368,449	162,675	11/01/2022
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD SERIES 2014-3RA CLASS A 144A 1.186% 01/28/31	D	01/15/2021	BANK OF AMERICA		2,925,585	2,925,000	2,922,075	2,922,084		44		44		2,922,128		3,457	3,457	8,683	01/28/2031
034863-AP-5	ANGLO AMERICAN CAPITAL CO.GUARNT 4.875% 05/14/25	D	05/28/2021	TENDER SALE		11,820,591	10,620,000	10,487,132	10,553,313		5,807		5,807		10,559,119		1,261,472	1,261,472	286,187	05/14/2025
03512T-AC-5	ANGLOGOLD HOLDINGS PLC CO.GUARNT 5.125% 08/01/22	D	10/22/2021	TENDER SALE		36,130,262	34,925,000	34,437,817	34,809,112		58,416		58,416		34,867,528		1,262,734	1,262,734	2,207,551	08/01/2022
03759C-AL-4	APID 2016 24A A2FR MEZ CDO-CF-CLO-H 4.460% 10/20/30	D	03/11/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				52,405	10/20/2030
03835V-AD-8	APTIV PLC CO.GUARNT 4.250% 01/15/26	D	11/24/2021	Call 111.3270		17,033,031	15,300,000	15,236,964	15,255,370		7,265		7,265		15,262,635		37,365	37,365	2,616,290	01/15/2026
039238-AA-4	ARCADIS NORTH AMERICA A-SR-UNSEC 5.100% 06/28/21	D	06/28/2021	Maturity		29,000,000	29,000,000	28,065,533	28,066,040						28,066,040		933,960	933,960	739,500	06/28/2021
04016D-AJ-4	ARES CLO LTD SERIES 2016-41A CLASS AR 144A 1.324% 01/15/29	D	01/28/2021	DEUTSCHE BANK SECURITIES INCOR		9,505,550	9,500,000	8,550,000	8,721,528		17,559		17,559		8,739,087		766,463	766,463	40,709	01/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05541V-AE-6	BG ENERGY CAPITAL PLC CO.GUARNT 4.000% 10/15/21	D	10/15/2021	Various		39,375,000	39,375,000	39,063,938	39,345,816		29,184		29,184		39,375,000				1,575,000	10/15/2021
055650-BU-1	BP CAPITAL MARKETS PLC CO.GUARNT 3.561% 11/01/21	D	01/22/2021	Call 102.5240		2,563,100	2,500,000	2,500,000	2,500,000						2,500,000				83,131	11/01/2021
059613-AC-3	BANCO NAL COSTA RICA SR UNSEC 5.875% 04/25/21	D	04/25/2021	Maturity		4,327,000	4,327,000	4,317,898	4,326,351		649		649		4,327,000				127,106	04/25/2021
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	10/07/2021	Redemption 100.0000		12,348,633	12,348,633	12,348,633	12,348,633						12,348,633				316,488	04/07/2027
09626Y-AS-9	BLUEM 2013 2A BR MEZ FLT CDO-CF-CLO-1.728% 10/22/30	D	06/10/2021	BANK OF AMERICA		10,005,600	10,000,000	10,000,000	10,000,000						10,000,000		5,600	5,600	118,223	10/22/2030
12549B-AQ-1	CIFC FUNDING LTD SERIES 2013-2A CLASS A1LR 144A 1.332% 10/18/30	D	01/28/2021	SG AMERICAS SECURITIES LLC		5,606,720	5,600,000	5,593,280	5,593,374		157		157		5,593,530		13,190	13,190	22,937	10/18/2030
12549B-AQ-1	CIFC FUNDING LTD SERIES 2013-2A CLASS A1LR 144A 1.332% 10/18/30	D	04/18/2021	Paydown		7,400,000	7,400,000	7,391,120	7,391,244		8,756		8,756		7,400,000				53,518	10/18/2030
12674T-AB-2	C&W SENIOR FINANCING DAC SR UNSEC 7.500% 10/15/26	D	10/04/2021	Call 103.9620		4,678,291	4,500,000	4,500,000	4,500,000						4,500,000				505,478	10/15/2026
127288-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	12/10/2021	Redemption 100.0000		457,454	457,454	457,454	457,454						457,454				9,585	06/10/2043
151290-BM-4	CEMEX SAB DE CV SR SEC 5.700% 01/11/25	D	04/21/2021	Call 101.9000		33,627,000	33,000,000	31,655,750	32,268,466		28,430		28,430		32,296,896		703,104	703,104	1,859,580	01/11/2025
151290-BU-6	CEMEX SAB DE CV SR SEC 7.750% 04/16/26	D	02/16/2021	Call 105.0734		5,148,597	4,900,000	4,899,314	4,899,994						4,899,995		5	5	375,180	04/16/2026
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB 0.000% 01/23/32	D	10/23/2021	Capital Distribution		4,270,055		4,270,055	4,270,055						4,270,055					01/23/2032
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	10/24/2021	Redemption 100.0000		871,150	871,150	853,100	854,682		16,468		16,468		871,150				38,729	04/24/2035
200447-AB-6	COMISION FED DE ELECTRIC SR UNSEC 4.875% 05/26/21	D	05/26/2021	Maturity		15,240,000	15,240,000	15,465,329	15,251,337		(11,337)		(11,337)		15,240,000				371,475	05/26/2021
21987B-AZ-1	CODELCO INC SERIES 144A 3.000% 09/30/29	D	03/31/2021	BNP PARIBAS		5,150,000	5,000,000	4,992,300	4,993,147		178		178		4,993,325		156,675	156,675	77,083	09/30/2029
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	02/05/2021	Paydown																05/27/2036
235822-AA-1	DANA FINANCING LUX SARL CO.GUARNT 6.500% 06/01/26	D	06/10/2021	Call 103.2500		15,435,875	14,950,000	14,950,000	14,950,000						14,950,000				958,253	06/01/2026
256853-AB-8	DOLPHIN ENERGY LTD SR SEC 5.500% 12/15/21	D	11/29/2021	Call 100.2151		12,226,247	12,200,000	12,238,750	12,204,664		(4,448)		(4,448)		12,200,217		(217)	(217)	667,425	12/15/2021
26244Q-AA-1	DRYDEN SENIOR LOAN FUND SERIES 2017-49A CLASS A 1.332% 07/18/30	D	01/19/2021	BANK OF AMERICA		1,500,450	1,500,000	1,500,000	1,500,000						1,500,000		450	450	5,592	07/18/2030
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT 2.700% 04/17/23	D	06/11/2021	Call 104.3470		49,029,525	46,987,000	45,871,573	46,684,055		56,496		56,496		46,740,551		246,449	246,449	2,867,147	04/17/2023
26876F-AA-0	ENN ENERGY HOLDINGS LTD SR UNSEC 6.000% 05/13/21	D	05/13/2021	Maturity		20,000,000	20,000,000	20,217,480	20,010,559		(10,559)		(10,559)		20,000,000				600,000	05/13/2021
29081Y-AD-8	EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23	D	09/15/2021	CITIGROUP GLOBAL MARKETS INC		7,299,132	6,828,000	6,594,174	6,750,258		19,078		19,078		6,769,337		529,795	529,795	390,003	09/16/2023
29245J-AF-9	EMPRESA NACIONAL DE PETR SR UNSEC 4.750% 12/06/21	D	03/31/2021	LARAIN VIAL SA COREDOR DEBOLSA		6,419,392	6,272,000	6,166,693	6,259,915		3,316		3,316		6,263,232		156,160	156,160	98,479	12/06/2021
29245J-AK-8	EMPRESA NACIONAL DEL PET SR UNSEC 4.500% 09/14/47	D	09/10/2021	LARAIN VIAL SA COREDOR DEBOLSA		2,177,700	2,100,000	2,039,730	2,043,040		766		766		2,043,806		133,894	133,894	94,500	09/14/2047
30214Y-AE-4	EXPORT CREDIT BANK OF TU SR UNSEC 5.000% 09/23/21	D	06/25/2021	JEFFERIES & CO. INC.		10,075,000	10,000,000	9,949,300	9,993,907		4,110		4,110		9,998,017		76,983	76,983	383,333	09/23/2021
302154-AX-7	EXPORT-IMPORT BANK KOREA SR UNSEC 4.000% 01/29/21	D	01/29/2021	Maturity		5,000,000	5,000,000	4,628,550	4,996,429		3,571		3,571		5,000,000				100,000	01/29/2021
302154-BA-6	EXPORT-IMPORT BANK KOREA SR UNSEC 4.375% 09/15/21	D	09/15/2021	Maturity		18,000,000	18,000,000	17,902,080	17,991,655		8,345		8,345		18,000,000				787,500	09/15/2021
30251G-AY-3	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 03/15/23	D	03/25/2021	TENDER SALE		12,840,000	12,000,000	12,000,000	12,000,000						12,000,000		840,000	840,000	326,292	03/15/2023
31572U-AE-6	FIBRIA OVERSEAS FINANCE SR UNSEC 5.250% 05/12/24	D	02/04/2021	MORGAN STANLEY & CO. INC.		2,203,000	2,000,000	1,986,040	1,994,469		159		159		1,994,627		208,373	208,373	25,083	05/12/2024
31572U-AE-6	FIBRIA OVERSEAS FINANCE SR UNSEC 5.250% 05/12/24	D	07/26/2021	Call 112.4099		4,215,372	3,750,000	3,723,825	3,739,628		1,621		1,621		3,741,249		8,751	8,751	604,278	05/12/2024
35177P-AW-7	ORANGE SA SR UNSEC 4.125% 09/14/21	D	04/01/2021	Call 101.6910		20,338,200	20,000,000	19,798,000	19,982,988		5,967		5,967		19,988,955		11,045	11,045	789,658	09/14/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36164Q-NA-2	GE CAPITAL INTL FUNDING CO.GUARNT 4.418% 11/15/35	D	11/24/2021	TENDER SALE		49,477,494	41,223,000	30,964,636	32,329,943		330,240		330,240		32,660,183		16,817,310	16,817,310	1,902,176	11/15/2035
36320U-AC-4	GALAXY CLO LTD SERIES 2018-27A CLASS A 144A 1.175% 05/16/31	D	01/15/2021	DEUTSCHE BANK SECURITIES INCOR		1,500,450	1,500,000	1,496,700	1,496,726		46		46		1,496,772		3,678	3,678	3,361	05/16/2031
368266-AR-3	GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950% 07/19/22	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		6,274,800	6,000,000	6,000,000	6,000,000						6,000,000		274,800	274,800	230,175	07/19/2022
40052V-AB-0	GRUPO BIMBO SAB DE CV CO.GUARNT 4.500% 01/25/22	D	04/26/2021	Various		31,673,175	30,719,000	31,090,357	30,770,324		(15,083)		(15,083)		30,755,241		(36,241)	(36,241)	1,994,781	01/25/2022
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 07/15/21	D	03/11/2021	Redemption 0.0000															(2,546)	07/15/2021
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	03/21/2021	Paydown		237,072	237,072	234,720	237,072						237,072				2,834	09/21/2042
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	10/15/2021	Paydown		5,123,729	5,123,729	5,123,729	5,123,729						5,123,729				80,025	04/15/2026
460599-AB-9	INTERNATIONAL GAME TECH SR SEC 6.250% 02/15/22	D	03/26/2021	Call 102.1788		13,942,297	13,645,000	13,688,089	13,649,862		(1,780)		(1,780)		13,648,082		(3,082)	(3,082)	820,829	02/15/2022
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	06/15/2021	Call 100.8663		71,469,936	70,856,080	70,856,080	70,856,080						70,856,080				3,299,006	03/31/2033
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	03/31/2021	Redemption 100.0000		1,042,107	1,042,107	1,042,107	1,042,107						1,042,107				27,876	03/31/2033
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	10/05/2021	Redemption 100.0000		3,751,919	3,751,919	3,751,919	3,751,919						3,751,919				137,444	07/08/2022
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	10/09/2021	Redemption 100.0000		2,579,873	2,579,873	2,579,873	2,579,873						2,579,873				91,332	01/08/2027
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25	D	01/15/2021	Call 102.3750		13,598,471	13,283,000	13,431,313	13,337,215		(1,205)		(1,205)		13,336,009		(53,009)	(53,009)	630,943	01/15/2025
478375-AE-8	JOHNSON CONTROLS INTL PL SR UNSEC 4.250% 03/01/21	D	03/01/2021	Maturity		3,980,000	3,980,000	4,197,877	3,988,965		(8,965)		(8,965)		3,980,000				84,575	03/01/2021
478375-AF-5	JOHNSON CONTROLS INTL PL SR UNSEC 3.750% 12/01/21	D	09/01/2021	Call 100.0000		569,000	569,000	587,891	571,866		(2,866)		(2,866)		569,000				16,003	12/01/2021
48126P-AA-0	KAZMUNAYGAS NATIONAL CO SERIES 144A 3.500% 04/14/33	D	10/20/2021	HSBC SECURITIES USA INC		2,585,000	2,500,000	2,500,000	2,500,000						2,500,000		85,000	85,000	89,444	04/14/2033
49989A-AB-5	KOC HOLDING AS SR UNSEC 5.250% 03/15/23	D	12/22/2021	JEFFERIES & CO. INC.		4,987,500	5,000,000	4,956,750	4,984,633		6,666		6,666		4,991,299		(3,799)	(3,799)	336,875	03/15/2023
50064Y-AC-7	KOREA HYDRO & NUCLEAR PO SR UNSEC 4.750% 07/13/21	D	07/13/2021	Maturity		11,150,000	11,150,000	11,114,317	11,147,588		2,412		2,412		11,150,000				529,625	07/13/2021
501978-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	12/10/2021	Redemption 100.0000		104,381	104,381	104,381	104,381						104,381				3,236	11/10/2041
50247V-AA-7	LYB INTL FINANCE BV CO.GUARNT 4.000% 07/15/23	D	06/29/2021	Call 107.0743		3,584,846	3,348,000	3,303,739	3,334,984		2,428		2,428		3,337,412		10,588	10,588	364,814	07/15/2023
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	10/05/2021	Redemption 100.0000		231,828	231,828	231,828	231,828						231,828				8,831	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	10/10/2021	Redemption 100.0000		723,465	723,465	723,465	723,465						723,465				21,545	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	10/10/2021	Redemption 100.0000		554,400	554,400	554,400	554,400						554,400				16,510	04/10/2033
539439-AK-5	LLOYDS BANKING GROUP PLC SR UNSEC 3.100% 07/06/21	D	07/06/2021	Maturity		4,900,000	4,900,000	4,896,374	4,899,601		399		399		4,900,000				151,900	07/06/2021
549876-AA-8	LUKOIL INTL FINANCE BV CO.GUARNT 6.656% 06/07/22	D	04/26/2021	VTB CAPITAL INC		10,397,800	9,800,000	9,707,000	9,786,513		2,921		2,921		9,789,435		608,365	608,365	255,479	06/07/2022
549876-AH-3	LUKOIL INTL FINANCE BV CO.GUARNT 4.563% 04/24/23	D	05/06/2021	Various		26,518,496	25,000,000	24,827,500	24,951,282		7,074		7,074		24,958,356		1,560,140	1,560,140	610,555	04/24/2023
552081-AK-7	LYONDELLBASELL IND NV SR UNSEC 5.750% 04/15/24	D	12/01/2021	TENDER SALE		45,933,373	43,039,000	43,039,000	43,039,000						43,039,000		2,894,373	2,894,373	2,804,708	04/15/2024
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	12/15/2021	Paydown		731,938	731,938	731,927	731,927		11		11		731,938				27,109	03/15/2044
55382#-AA-6	MT-2002 STATUTORY TRUST-VNJ SR-SEC 7.740% 06/19/23	D	12/19/2021	Redemption 100.0000		4,284,480	4,284,480	2,451,695	3,336,970		947,510		947,510		4,284,480				250,288	06/19/2023
55818H-BG-2	MADISON PARK FUNDING LTD SERIES 2012-10A CLASS BR2 144A 1.928% 01/20/29	D	01/22/2021	Paydown		1,000,000	1,000,000	994,500	994,774		5,226		5,226		1,000,000				5,552	01/20/2029
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	12/15/2021	Paydown		1,337,725	1,337,725	1,337,677	1,337,686		39		39		1,337,725				30,958	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	11/15/2021	Paydown		1,090,416	1,090,416	1,090,395	1,090,397		19		19		1,090,416				23,911	05/15/2043

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC 5.125% 01/15/28	D	02/22/2021	Call 103.0000		1,102,100	1,070,000	1,070,000	1,070,000						1,070,000				65,155	01/15/2028
600814-AP-2	MILLICOM INTL CELLULAR SR UNSEC 6.625% 10/15/26	D	02/22/2021	Call 103.0000		233,810	227,000	227,000	227,000						227,000				12,115	10/15/2026
600814-AP-2	MILLICOM INTL CELLULAR SR UNSEC 6.625% 10/15/26	D	09/21/2021	Tax Free Exchange		2,043,000	2,043,000	2,043,000	2,043,000						2,043,000				126,326	10/15/2026
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC 6.250% 03/25/29	D	02/22/2021	Call 103.0000		365,650	355,000	355,000	355,000						355,000				19,710	03/25/2029
606822-AA-2	MITSUBISHI UFJ FIN GRP SR UNSEC 2.950% 03/01/21	D	03/01/2021	Maturity		5,792,000	5,792,000	5,779,953	5,791,581		419		419		5,792,000				85,432	03/01/2021
62854A-AM-6	MYLAN NV CO.GUARNT 3.150% 06/15/21	D	06/15/2021	Maturity		19,175,000	19,175,000	19,155,513	19,172,904		2,096		2,096		19,175,000				302,006	06/15/2021
62856R-AC-9	MYRIAD INTL HOLDINGS BV CO.GUARNT 5.500% 07/21/25	D	07/13/2021	TENDER SALE		10,574,652	9,123,000	9,100,893	9,111,183		1,244		1,244		9,112,427		1,462,225	1,462,225	493,402	07/21/2025
62944B-AR-5	BNG BANK NV SR UNSEC 2.625% 04/28/21	D	04/28/2021	Maturity		20,000,000	20,000,000	19,905,000	19,995,247		4,753		4,753		20,000,000				262,500	04/28/2021
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	12/31/2021	Redemption 100.0000		524,800	524,800	524,800	524,800						524,800				23,998	12/31/2033
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	12/31/2021	Redemption 100.0000		372,995	372,995	372,995	372,995						372,995				17,623	12/31/2033
64045D-AA-2	NEMAK SAB DE CV SR UNSEC 4.750% 01/23/25	D	07/29/2021	Call 103.5630		7,689,553	7,425,000	7,425,000	7,425,000						7,425,000				623,118	01/23/2025
64132M-AL-2	NEUB 2018 30A B2 MEZ SEQ CDO-CF-CLO 4.726% 01/20/31	D	03/05/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				354,450	01/20/2031
67091G-AE-3	OCI NV SERIES 144A 4.625% 10/15/25	D	12/20/2021	Call 103.0000		2,369,000	2,300,000	2,300,000	2,300,000						2,300,000				149,768	10/15/2025
67098U-AA-3	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS A1 144A 1.782% 07/20/31	D	07/20/2021	Paydown		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				138,688	07/20/2031
67112W-AE-3	OZLM 2019 23A B2 MEZ CDO-CF-CLO-HY 4.460% 04/15/32	D	04/15/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				178,400	04/15/2032
67575B-AL-3	OCTAGON INVESTMENT PARTNERS 25 SERIES 2015-1A CLASS AR 144A 0.932% 10/20/26	D	01/20/2021	Paydown		3,183,986	3,183,986	3,072,546	3,097,022		86,964		86,964		3,183,986				8,281	10/20/2026
675576G-AC-1	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22	D	12/01/2021	Redemption 100.0000		1,855,663	1,855,663	1,596,966	1,752,881		102,783		102,783		1,855,663				77,938	12/01/2022
67707E-AQ-7	OAKC 2019 2A B2 MEZ CDO-CF-CLO-HY 4.440% 04/21/31	D	04/21/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				222,000	04/21/2031
68217J-AA-2	OMGRID FUNDING LTD CO.GUARNT 5.196% 05/16/27	D	10/08/2021	BARCLAYS BANK PLC		2,600,000	2,500,000	2,500,000	2,500,000						2,500,000		100,000	100,000	150,107	05/16/2027
69377P-AJ-3	PPMC 2019 2A B2 SEQ CDO-CF-CLO-HY 4.849% 04/16/32	D	04/16/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				242,450	04/16/2032
69916X-AN-5	PARL 2019 1A B2 SEQ CDO-CF-CLO-HY 4.000% 07/20/32	D	08/05/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				316,667	07/20/2032
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI SERIES 2016-1A CLASS A1R 144A 1.364% 08/23/31	D	01/28/2021	BANK OF AMERICA		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				19,227	08/23/2031
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT 3.900% 12/15/24	D	07/12/2021	BARCLAYS BANK PLC		57,261,285	53,385,000	53,622,518	53,502,317		(16,215)		(16,215)		53,486,103		3,775,182	3,775,182	1,208,725	12/15/2024
71429M-AB-1	PERRIGO FINANCE UNLIMITE CO.GUARNT 4.375% 03/15/26	D	09/09/2021	Various		30,640,484	28,185,000	29,117,024	28,733,618		(62,805)		(62,805)		28,670,812		1,969,671	1,969,671	1,158,504	03/15/2026
71647N-AM-1	PETROBRAS GLOBAL FINANCE CO.GUARNT 6.250% 03/17/24	D	01/21/2021	Various		9,105,250	8,000,000	8,041,320	8,022,755		(483)		(483)		8,022,272		1,082,978	1,082,978	164,149	03/17/2024
71647N-AY-5	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28	D	09/15/2021	CREDIT SUISSE SECURITIES US LL		3,454,500	3,000,000	2,705,717	2,760,368		18,922		18,922		2,779,290		675,210	675,210	204,966	01/27/2028
71647N-AZ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.750% 02/01/29	D	11/04/2021	Various		8,997,250	8,400,000	8,265,768	8,293,404		9,028		9,028		8,302,432		694,818	694,818	613,142	02/01/2029
71647N-BD-0	PETROBRAS GLOBAL FINANCE CO.GUARNT 6.900% 03/19/49	D	09/14/2021	JP MORGAN SECURITIES		2,354,000	2,000,000	2,000,000	2,000,000						2,000,000		354,000	354,000	136,850	03/19/2049
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT 5.350% 02/12/28	D	12/16/2021	Various		2,417,525	2,425,000	2,425,000	2,425,000						2,425,000		(7,475)	(7,475)	165,334	02/12/2028
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000% 05/08/22	D	11/08/2021	Redemption 100.0000		2,321,667	2,321,667	2,313,830	2,320,063		1,604		1,604		2,321,667				104,129	05/08/2022
74951P-CY-2	RESIF 2004-B B5 SUB FLT 1.651% 02/10/36	D	06/10/2021	Paydown		16,817	16,817	1,275			7,685	4,721	2,964		2,965		(2,965)	(2,965)	97	02/10/2036
74951P-DF-2	RESIF 2004-C B3 SUB FLT 0.851% 09/10/36	D	12/10/2021	Paydown		111,464	111,464	44,072	8,196		103,268		103,268		111,464				515	09/10/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 0.681% 03/10/37	D	06/10/2021	Paydown		72,364	72,364	24,533	26,060		419		419		26,478		(26,478)	(26,478)	185	03/10/2037
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	12/20/2021	Paydown		4,636,485	4,636,485	4,634,727	4,634,866		1,619		1,619		4,636,485				113,258	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	12/20/2021	Paydown		587,281	587,281	587,126	588,243		(961)		(961)		587,281				13,861	09/20/2052
77578J-AB-4	ROLLS-ROYCE PLC CO.GUARNT 3.625% 10/14/25	D	05/11/2021	Various		49,025,000	49,025,000	48,311,075	48,645,047		26,343		26,343		48,671,390		353,610	353,610	1,031,738	10/14/2025
78081B-AD-5	ROYALTY PHARMA PLC SERIES 144A 2.200% 09/02/30	D	08/03/2021	Tax Free Exchange		38,264,782	38,750,000	38,220,600	38,236,986		27,796		27,796		38,264,782				783,826	09/02/2030
78081B-AE-3	ROYALTY PHARMA PLC SERIES 144A 3.300% 09/02/40	D	08/03/2021	Tax Free Exchange		40,983,481	40,000,000	41,007,950	41,005,529		(22,048)		(22,048)		40,983,481				1,213,667	09/02/2040
78406J-AB-0	SBERBANK -SB CAP SA SR UNSEC 6.125% 02/07/22	D	10/20/2021	CITIGROUP GLOBAL MARKETS INC		4,056,000	4,000,000	4,300,000	4,050,352		(36,716)		(36,716)		4,013,636		42,364	42,364	296,042	02/07/2022
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	12/15/2021	Paydown		307,701	307,701	307,701	307,700		1		1		307,701				7,240	08/15/2042
784309-AC-0	S JETS LIMITED SERIES 2017-1 CLASS B 144A 5.682% 08/15/42	D	04/22/2021	MIZUHO SECURITIES USA INC.		631,709	701,899	600,124	601,562		5,662		5,662		607,224		24,485	24,485	14,513	08/15/2042
79586K-AA-9	SAMARCO MINERACAO SA SR UNSEC 4.125% 11/01/22	D	04/15/2021	Various		6,075,000	8,250,000	3,027,750	3,027,750						3,027,750		3,047,250	3,047,250		11/01/2022
79586K-AC-5	SAMARCO MINERACAO SA SR UNSEC 5.750% 10/24/23	D	04/14/2021	Various		7,203,750	9,100,000	3,162,250	3,162,250						3,162,250		4,041,500	4,041,500		10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA SR UNSEC 5.375% 09/26/24	D	04/14/2021	BANK OF AMERICA		4,225,500	5,400,000	1,998,000	1,998,000						1,998,000		2,227,500	2,227,500		09/26/2024
80007R-AE-5	SANDS CHINA LTD SR UNSEC 5.400% 08/08/28	D	10/19/2021	Various		5,581,369	5,025,000	5,011,653	5,013,958		922		922		5,014,880		566,489	566,489	316,046	08/08/2028
80105N-AG-0	SANOFI SR UNSEC 4.000% 03/29/21	D	03/29/2021	Various		70,000,000	70,000,000	69,283,200	69,979,229		20,771		20,771		70,000,000				1,400,000	03/29/2021
817176-AQ-3	SENECA PARK CLO LTD SERIES 2014-1A CLASS B2R 144A 3.530% 07/17/26	D	04/17/2021	Paydown		2,500,000	2,500,000	2,496,500	2,497,316		2,684		2,684		2,500,000				30,517	07/17/2026
822582-AX-0	SHELL INTERNATIONAL FIN CO.GUARNT 3.400% 08/12/23	D	04/22/2021	THE TORONTO-DOMINION BANK		16,042,350	15,000,000	14,968,500	14,990,709		1,080		1,080		14,991,790		1,050,560	1,050,560	359,833	08/12/2023
83545*-AC-2	SONIC HEALTHCARE INVS GP A-SR-UNSECURED 5.100% 01/13/21	D	01/13/2021	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				637,500	01/13/2021
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 12/01/21	D	11/01/2021	Paydown		6,117,259	6,117,259	6,117,259	6,117,259						6,117,259				123,369	12/01/2021
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33	D	10/24/2021	Redemption 100.0000		683,000	683,000	683,000	683,000						683,000				39,251	04/24/2033
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	12/15/2021	Paydown		525,183	525,183	532,559	531,358		(6,174)		(6,174)		525,183				11,551	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	05/15/2021	Paydown		96,730	96,730	97,910	97,718		(989)		(989)		96,730				1,998	03/15/2044
85812P-AC-7	OJSC NOVO-STEEL FUNDING SR UNSEC 4.500% 06/15/23	D	05/24/2021	TENDER SALE		7,511,000	7,000,000	6,990,000	6,995,882		678		678		6,996,559		514,441	514,441	147,875	06/15/2023
85812R-AA-7	OJSC NOVO-STEEL FUNDING SR UNSEC 4.000% 09/21/24	D	05/24/2021	TENDER SALE		9,747,000	9,000,000	9,000,000	9,000,000						9,000,000		747,000	747,000	253,000	09/21/2024
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31	D	10/20/2021	Capital Distribution		3,779,524		3,779,524	3,779,524						3,779,524					07/20/2031
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32	D	10/20/2021	Capital Distribution		2,963,163		2,963,163	2,963,163						2,963,163					01/20/2032
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29	D	10/21/2021	Capital Distribution		2,296,696		2,296,696	2,296,696						2,296,696					04/20/2029
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31	D	10/19/2021	Capital Distribution		2,457,187		2,457,187	2,457,187						2,457,187					01/16/2031
87938W-AP-8	TELEFONICA EMISIONES SAU CO.GUARNT 5.462% 02/16/21	D	02/16/2021	Maturity		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				116,068	02/16/2021
87946F-A@-9	TELEPERFORMANCE SA B-SR-UNSEC 3.980% 12/09/24	D	12/09/2021	Call 109.3911		54,695,534	50,000,000	50,000,000	50,000,000						50,000,000				6,685,534	12/09/2024
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT 4.100% 10/01/46	D	02/11/2021	JP MORGAN SECURITIES		915,000	1,000,000	884,700	891,466		270		270		891,737		23,263	23,263	15,375	10/01/2046
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	12/15/2021	Paydown		434,427	434,427	434,408	434,415		12		12		434,427				12,380	05/17/2032
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	04/20/2021	Various		855,428	1,156,999	356,303	356,303						356,303		499,125	499,125	4,091	05/17/2032
89152U-AB-8	TOTAL CAPITAL SA CO.GUARNT 4.250% 12/15/21	D	12/15/2021	Maturity		50,000,000	50,000,000	49,449,000	49,945,066		54,934		54,934		50,000,000				2,125,000	12/15/2021
89152U-AF-9	TOTAL CAPITAL SA CO.GUARNT 4.125% 01/28/21	D	01/28/2021	Maturity		7,500,000	7,500,000	7,443,600	7,499,499		501		501		7,500,000				154,688	01/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89153V-AE-9	TOTAL CAPITAL INTL SA CO.GUARNT 2.700% 01/25/23	D	03/17/2021	BANK OF AMERICA		15,653,100	15,000,000	14,968,050	14,992,815		719		719		14,993,534		659,566	659,566	263,250	01/25/2023
900148-AA-5	TURKIYE GARANTI BANKASI SR UNSEC 6.250% 04/20/21	D	04/20/2021	Maturity		10,000,000	10,000,000	9,908,600	9,996,372		3,628		3,628		10,000,000				312,500	04/20/2021
900151-AH-4	TURKIYE IS BANKASI A.S SR UNSEC 5.375% 10/06/21	D	10/06/2021	Maturity		11,000,000	11,000,000	10,949,400	10,992,089		7,911		7,911		11,000,000				591,250	10/06/2021
90015L-AA-5	EXPORT CREDIT BANK OF TU SR UNSEC 5.375% 02/08/21	D	02/08/2021	Maturity		8,000,000	8,000,000	7,965,440	7,999,196		804		804		8,000,000				215,000	02/08/2021
902133-AM-9	TYCO ELECTRONICS GROUP S CO.GUARNT 3.500% 02/03/22	D	11/03/2021	Call 100.0000		53,550,000	53,550,000	53,527,421	53,546,337		1,289		1,289		53,547,625		2,375	2,375	2,342,813	02/03/2022
91127K-AA-0	UNITED OVERSEAS BANK LTD SR UNSEC 3.200% 04/23/21	D	04/23/2021	Maturity		7,000,000	7,000,000	6,991,670	6,999,111		889		889		7,000,000				112,000	04/23/2021
92915T-AE-7	VOYA 2016 4A B2 MEZ CDO-CF-CLO-HY 3.740% 07/20/29	D	06/17/2021	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				221,595	07/20/2029
97063P-AB-0	WILLIS TOWERS WATSON PLC CO.GUARNT 5.750% 03/15/21	D	03/15/2021	Maturity		20,000,000	20,000,000	19,819,000	19,995,257		4,743		4,743		20,000,000				575,000	03/15/2021
984245-AR-1	YPF SOCIEDAD ANONIMA SR UNSEC 7.000% 12/15/47	D	10/29/2021	Various		1,589,345	2,450,000	1,249,500	1,249,500						1,249,500		339,845	339,845	150,958	12/15/2047
G0566*-AB-5	ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25	B	07/20/2021	Call 0.0000		2,828,285													2,828,285	06/30/2025
G0566*-AD-1	ARQIVA PP FINANCING PLC 2.680% 12/31/29	B	12/31/2021	Redemption 100.0000		3,399,759	3,399,759	3,123,287	3,444,723					(321,436)	3,399,759	276,472		276,472	77,494	12/31/2029
G0805#-AF-3	AGGREKO PLC 3.640% 06/29/27	D	09/16/2021	Call 112.4690		33,740,687	30,000,000	30,000,000	30,000,000						30,000,000				4,520,254	06/29/2027
G0805#-AG-1	AGGREKO PLC 3.740% 06/29/29	D	09/16/2021	Call 115.3721		46,148,842	40,000,000	40,000,000	40,000,000						40,000,000				7,216,820	06/29/2029
G1710#-AB-4	CHRISTIE'S INTL PLC 2021-SR 5.220% 03/28/21	D	03/28/2021	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				574,200	03/28/2021
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	B	12/15/2021	Redemption 100.0000		829,404	829,404	758,986	822,962					(63,976)	829,404	70,418		70,418	15,410	06/15/2032
G4273*-AJ-4	HAMMERSON PLC 3.200% 01/11/24	D	06/21/2021	Call 100.0000		7,636,800	7,636,800	7,636,800	7,636,800						7,636,800				228,765	01/11/2024
G4273*-AM-7	HAMMERSON PLC 1.790% 01/11/28	B	06/18/2021	Call 100.0000		8,075,359	8,075,359	7,201,827	8,320,902					(1,119,075)	8,075,359	873,532		873,532	137,109	01/11/2028
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC SERIES A 4.190% 09/29/21	D	09/29/2021	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				251,400	09/29/2021
G7332#-AB-9	RRPF ENGINE LEASING LIMITED Se B-SR-SEC 3.990% 10/30/23	D	04/30/2021	SEAPORT GROUP		40,100,000	40,000,000	40,000,000	40,000,000						40,000,000		100,000	100,000	1,210,300	10/30/2023
G7334@-AA-1	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.030% 06/13/28	D	10/20/2021	BANK OF AMERICA		5,136,010	5,000,000	5,000,000	5,000,000						5,000,000		136,010	136,010	201,500	06/13/2028
G7334@-AB-9	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.130% 06/13/30	D	10/20/2021	BANK OF AMERICA		11,247,552	11,000,000	11,000,000	11,000,000						11,000,000		247,552	247,552	454,300	06/13/2030
G7334@-AC-7	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.230% 06/13/33	D	10/20/2021	BANK OF AMERICA		23,352,073	23,000,000	23,000,000	23,000,000						23,000,000		352,073	352,073	972,900	06/13/2033
K7802#-AQ-2	ROYAL GREENLAND A/S D-SR-UNSEC 7.250% 08/26/21	D	08/26/2021	Maturity		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				906,190	08/26/2021
L4191B-AJ-2	GAZPROM -GAZ CAPITAL SA SR UNSEC 6.510% 03/07/22	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		3,138,300	3,000,000	2,655,000	2,953,868		12,149		12,149		2,966,017		172,283	172,283	125,318	03/07/2022
N3166#-AE-5	FERRING BV B-SR 5.540% 06/30/21	D	06/30/2021	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					06/30/2021
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 6.000% 03/30/24	D	09/07/2021	Call 105.6673		13,208,412	12,500,000	12,500,000	12,500,000						12,500,000				1,185,544	03/30/2024
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 6.000% 03/30/24	D	03/30/2021	Redemption 100.0000		2,083,333	2,083,333	2,083,333	2,083,333						2,083,333				1,976	03/30/2024
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	06/30/2021	Redemption 100.0000		2,264,951	2,264,951	2,264,951	2,264,951						2,264,951				25,656	06/30/2034
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	12/28/2021	Redemption 100.0000		1,043,964	1,043,964	1,043,964	1,043,964						1,043,964				24,323	12/28/2037
P57908-AD-0	ORBIA ADVANCE CORP SAB SERIES REGS 4.875% 09/19/22	D	09/19/2021	Call 104.2792		1,042,792	1,000,000	945,000	961,045		15,600		15,600		976,645		23,355	23,355	91,542	09/19/2022
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 11/16/23	D	11/16/2021	Redemption 100.0000		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				739,842	11/16/2023

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	12/15/2021	Redemption 100.0000		7,584,473	7,584,473	7,584,473	7,584,473						7,584,473				250,624	12/15/2026
Q0455#-AK-4	APT PIPELINES LTD F-SR 6.140% 05/15/22	D	04/13/2021	Call 106.0077		106,007,651	100,000,000	100,000,000	100,000,000						100,000,000				8,565,984	05/15/2022
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LTD A-SR-SEC 5.240% 07/14/21	D	07/14/2021	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				838,400	07/14/2021
Q3079#-AC-2	DBCT FINANCE PTY LTD. A-SR-SEC 3.840% 09/12/24	D	12/15/2021	G2		20,290,000	20,000,000	20,000,000	20,000,000						20,000,000		290,000	290,000	966,400	09/12/2024
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	10/12/2021	Various		12,447,788	12,324,543	12,324,543	12,324,543						12,324,543		123,245	123,245	351,989	06/27/2027
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	09/27/2021	Redemption 100.0000		469,569	469,569	469,569	469,569						469,569				8,892	06/27/2027
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	12/27/2021	Redemption 100.0000		348,213	348,213	356,848	361,513				(4,666)		348,213	(8,635)		(8,635)	10,878	06/27/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.870% 09/30/39	B	10/01/2021	Redemption 100.0000		1,783,108	1,783,108	1,846,599	1,857,075				(10,477)		1,783,108	(63,491)		(63,491)	72,694	09/30/2039
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 2.169% 07/02/40	B	10/01/2021	Redemption 100.0000		3,241,570	3,241,570	3,308,617	3,381,474				(72,857)		3,241,570	(67,046)		(67,046)	21,174	07/02/2040
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 3.680% 12/24/34	B	03/31/2021	Redemption 100.0000		1,172,059	1,172,059	762,824	406,296		763,401		763,401	(12,128)	1,172,059	14,489		14,489	10,778	12/24/2034
Q9194#-AK-1	TRANSURBAN FINANCE CO PTY LTD C-SR-SEC 6.100% 11/14/21	D	11/14/2021	Maturity		48,263,688	48,263,688	49,094,341	48,352,858		(89,170)		(89,170)		48,263,688				2,944,085	11/14/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,288,603,137	13,904,710,891	13,574,590,662	13,602,848,257	9,714,511	138,669,503	1,479,508	146,904,506	(13,215,373)	13,749,823,826	13,286,432	242,975,536	256,261,968	759,523,819	XXX
05970A-AB-8	BANCO NACIONAL COM EXT SUBORD 3.800% 08/11/26	D	08/11/2021	Call 100.0000		13,500,000	13,500,000	13,396,103	13,434,708		5,914		5,914		13,440,622		59,378	59,378	513,000	08/11/2026
4899999. Subtotal - Bonds - Hybrid Securities						13,500,000	13,500,000	13,396,103	13,434,708		5,914		5,914		13,440,622		59,378	59,378	513,000	XXX
62890@-CD-1	ND PROPERTIES PEP SHOPPING CENTER 4.480% 12/14/26		05/18/2021	Redemption 100.0000		6,231,435	6,231,435	6,788,324	6,230,415					557,909	6,231,435	(556,889)		(556,889)	119,422	12/14/2026
87287*-AA-9	TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.500% 06/17/23		09/23/2021	Call 100.0000		33,045,594	33,045,594	34,117,747	32,878,497					1,239,250	33,009,876	(1,107,871)	35,718	(1,072,153)	1,604,249	06/17/2023
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						39,277,029	39,277,029	40,906,071	39,108,912					1,797,159	39,241,311	(1,664,760)	35,718	(1,629,042)	1,723,671	XXX
000000-00-0	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		05/28/2021	Redemption 100.0000		947,279	947,279	944,911	946,430		850		850		947,279				26,534	05/31/2021
000000-00-0	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		05/31/2021	Maturity																05/31/2021
000000-00-0	SALIENT CRGT INC Term Loan 02/28/22		08/18/2021	Redemption 100.0000		16,636,905	16,636,905	16,304,167	16,547,822		89,083		89,083		16,636,905				811,760	02/28/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		04/20/2021	Redemption 100.0000		388,135	388,135	380,476	382,585		5,550		5,550		388,135				25,742	06/01/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		04/20/2021	Redemption 100.0000		614,797	614,797	602,511	604,021		10,776		10,776		614,797				36,171	06/01/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		06/11/2021	Redemption 100.0000		84,866	84,866	83,191	83,653		1,213		1,213		84,866				7,978	06/01/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		06/11/2021	Redemption 100.0000		159,410	159,410	156,225	156,616		2,794		2,794		159,410				13,766	06/01/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		07/14/2021	Redemption 100.0000		18,586	18,586	18,219	18,320		266		266		18,586				1,967	06/01/2022
000000-00-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		07/14/2021	Redemption 100.0000		34,910	34,910	34,212	34,298		612		612		34,910				3,424	06/01/2022
000000-00-0	SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22		02/03/2021	Various		1,038,009	1,038,009	1,038,009	1,038,009						1,038,009					10/06/2022
000000-00-0	SMILE DOCTORS LLC Term A Loan 10/06/22		12/23/2021	Redemption 100.0000		23,857,059	23,857,059	23,782,365	23,827,729		29,329		29,329		23,857,059				1,646,337	10/06/2022
000000-00-0	GREATBATCH LTD GREATBATCH LTD 10/27/22		09/02/2021	Redemption 100.0000		16,141,297	16,141,297	16,213,778	16,185,348		(44,051)		(44,051)		16,141,297				325,960	10/27/2022
000000-00-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		04/01/2021	Redemption 100.0000		59,690	59,690	59,093	59,429		261		261		59,690				1,163	05/26/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	RESOURCE LABEL GROUP LLC Eighth Amendment Acquisition L 05/26/23		04/01/2021	Redemption 100.0000		3,931	3,931	3,911	3,911		19		19		3,931				83	05/26/2023
000000-00-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		06/21/2021	Redemption 100.0000		193,123	193,123	191,192	192,279		844		844		193,123				5,370	05/26/2023
000000-00-0	RESOURCE LABEL GROUP LLC Eighth Amendment Acquisition L 05/26/23		06/21/2021	Redemption 100.0000		21,267	21,267	21,161	21,162		105		105		21,267				448	05/26/2023
000000-00-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		07/08/2021	Redemption 100.0000		14,049,122	14,049,122	13,908,631	13,987,716		61,406		61,406		14,049,122				606,541	05/26/2023
000000-00-0	RESOURCE LABEL GROUP LLC Eighth Amendment Acquisition L 05/26/23		07/08/2021	Redemption 100.0000		1,547,121	1,547,121	1,539,385	1,539,499		7,622		7,622		1,547,121				62,707	05/26/2023
000000-00-0	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		951,954	951,954	949,574	950,832		1,122		1,122		951,954				12,791	06/11/2023
000000-00-0	KSLB HLDGS LLC Revolver 07/30/23		07/16/2021	Redemption 100.0000		3,166,667	3,166,667	3,166,667	3,166,667						3,166,667				49,390	07/30/2023
83415Y-AE-0	SOLARAY LLC First Amendment Additional Del 09/08/23		12/31/2021	Redemption 100.0000		75,692	75,692	75,692	75,692						75,692				3,309	09/08/2023
05655F-AC-7	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 09/09/23		12/21/2021	Redemption 100.0000		148,540	148,540	147,081	147,901		640		640		148,540				6,658	09/09/2023
78484*-AA-9	SPI LLC Term A Loan 11/01/23		12/21/2021	Redemption 100.0000		9,471,659	9,471,659	9,376,942	9,414,644		57,015		57,015		9,471,659				609,696	11/01/2023
91865F-AG-4	VACO HLDGS LLC Term Loan A 11/09/23		09/21/2021	Redemption 100.0000		3,230,865	3,230,865	3,214,711	3,222,170		8,696		8,696		3,230,865				117,880	11/09/2023
25403#-AK-2	SAPPHIRE TELECOM INC Revolver 11/20/23		12/09/2021	Redemption 100.0000		220,014	220,014	220,014	220,014						220,014				21,970	11/20/2023
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		12/31/2021	Redemption 100.0000		150,000	150,000	148,500	148,990		1,010		1,010		150,000				6,271	01/23/2024
05365@-AA-4	NIACET CORP SR-UNSEC 02/01/24		09/13/2021	Redemption 100.0000		5,941,807	5,941,807	5,882,389	5,912,866		28,941		28,941		5,941,807				237,129	02/01/2024
74950N-AE-4	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		08/10/2021	DIRECT WITH COUNTERPARTY FIXED																02/05/2024
74950N-AE-4	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		07/26/2021	Redemption 100.0000		13,889,696	13,889,696	13,865,677	13,873,018		16,678		16,678		13,889,696				397,763	02/05/2024
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		01/04/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				6	03/22/2024
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		04/01/2021	Redemption 100.0000		39,574	39,574	39,179	39,357		217		217		39,574				336	03/22/2024
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		04/01/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				104	03/22/2024
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		07/01/2021	Redemption 100.0000		21,943	21,943	21,723	21,822		121		121		21,943				672	03/22/2024
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		07/01/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				207	03/22/2024
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		10/01/2021	Redemption 100.0000		20,505	20,505	20,300	20,393		113		113		20,505				928	03/22/2024
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		10/01/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				309	03/22/2024
05365@-AA-4	AVETTA LLC Tranche B Term Loan 04/10/24		12/31/2021	Redemption 100.0000		96,264	96,264	95,786	95,978		286		286		96,264				3,672	04/10/2024
000000-00-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		06/30/2021	Redemption 100.0000		37,389	37,389	37,389	37,389						37,389				513	04/12/2024
000000-00-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		08/12/2021	Tax Free Exchange		7,384,404	7,384,404	7,384,404	7,384,404						7,384,404				181,987	04/12/2024
000000-00-0	FETCH ACQUISITION LLC Term Loan 05/22/24		09/15/2021	Redemption 100.0000		19,028,381	19,028,381	18,933,239	18,978,298		50,083		50,083		19,028,381				716,570	05/22/2024
000000-00-0	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		09/30/2021	Redemption 100.0000		24,438	24,438	24,255	24,252		186		186		24,438				866	05/24/2024
000000-00-0	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		10/19/2021	Tax Free Exchange		3,865,891	3,888,612	3,859,447	3,859,009		6,882		6,882		3,865,891				204,516	05/24/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91916F-AB-4	VALIDITY INC Revolver 05/30/24		02/26/2021	Redemption 100.0000		2,663,968	2,663,968	2,663,968	2,663,968						2,663,968				340	05/30/2024
000000-00-0	EXTERRO INC Second Amendment Term Loan 06/01/24		07/15/2021	Redemption 100.0000		1,315,476	1,315,476	1,302,321	1,302,385		13,091		13,091		1,315,476				41,645	06/01/2024
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		06/28/2021	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				52,917	06/06/2024
000000-00-0	KRAMER LABORATORIES INC Initial Term Loan 06/22/24		09/10/2021	Redemption 100.0000		24,728,729	24,728,729	24,481,442	24,565,902		162,827		162,827		24,728,729				1,122,389	06/22/2024
000000-00-0	Scaled agile closing Term Loan 06/28/24		12/16/2021	Redemption 100.0000		4,052,069	4,052,069	4,011,549	4,022,755		29,314		29,314		4,052,069				210,507	06/28/2024
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		12/31/2021	Redemption 100.0000		26,667	26,667	26,000	26,022		645		645		26,667				1,431	07/02/2024
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		11/18/2021	Redemption 100.0000		227,591	227,591	227,591	227,591						227,591				8,950	07/24/2024
000000-00-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		12/31/2021	Redemption 100.0000		201,012	201,012	199,163	199,623		1,388		1,388		201,012				7,084	08/09/2024
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 08/10/24		12/31/2021	Redemption 100.0000		120,033	120,033	119,528	119,692		341		341		120,033				3,599	08/10/2024
78472B-AC-4	SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24		12/31/2021	Redemption 100.0000		168,563	168,563	167,033	167,348		1,215		1,215		168,563				4,397	08/26/2024
000000-00-0	BROOK & WHITTLE HOLDING CORP Fifth Amendment Term Loan 10/17/24		12/14/2021	Redemption 100.0000		7,106,846	7,106,846	7,035,777	7,037,329		69,517		69,517		7,106,846				554,840	10/17/2024
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		12/01/2021	Redemption 100.0000		9,898	9,898	9,903	9,902		(4)		(4)		9,898					10/21/2024
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		03/31/2021	Redemption 100.0000		67,875	67,875	67,326	67,509		366		366		67,875				467	10/21/2024
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		03/31/2021	Redemption 100.0000		9,898	9,898	9,903	9,902		(4)		(4)		9,898				136	10/21/2024
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		06/30/2021	Redemption 100.0000		33,938	33,938	33,663	33,755		183		183		33,938				938	10/21/2024
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		09/30/2021	Redemption 100.0000		19,797	19,797	19,806	19,804		(7)		(7)		19,797				687	10/21/2024
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		12/31/2021	Redemption 100.0000		67,875	67,875	67,325	67,509		366		366		67,875				3,308	10/21/2024
000000-00-0	GOOD2GROW LLC SR-UNSEC 11/16/24		05/19/2021	Redemption 100.0000		6,930,604	6,930,604	6,861,298	6,883,894		46,710		46,710		6,930,604				140,489	11/16/2024
000000-00-0	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		12/17/2021	Redemption 100.0000		9,627,395	9,627,395	9,531,121	9,569,723		57,672		57,672		9,627,395				502,697	11/22/2024
000000-00-0	E2OPEN LLC SR-UNSEC 11/26/24		02/04/2021	Redemption 100.0000		29,625,000	29,625,000	29,328,750	29,399,953		225,047		225,047		29,625,000				366,609	11/26/2024
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		12/31/2021	Redemption 100.0000		250,000	250,000	247,500	248,491		1,509		1,509		250,000				7,326	12/05/2024
000000-00-0	PET SUPPLIES PLUS LLC Term Loan 12/12/24		03/10/2021	Redemption 100.0000		9,800,000	9,800,000	9,702,000	9,732,155		67,845		67,845		9,800,000				202,594	12/12/2024
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		12/31/2021	Redemption 100.0000		76,531	76,531	76,531	76,531						76,531				1,482	12/18/2024
000000-00-0	CDI ACQUISITIONCO INC 2020 Incremental Term Loan 12/24/24		12/31/2021	Redemption 100.0000		397,188	397,188	393,216	393,178		4,010		4,010		397,188				14,457	12/24/2024
000000-00-0	NORTH HAVEN CS ACQUISITION INC Revolver 01/23/25		01/29/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				8,073	01/23/2025
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		12/31/2021	Redemption 100.0000		81,361	81,361	80,547	80,692		669		669		81,361				3,401	01/23/2025
48283U-AC-4	KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25		12/31/2021	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				5,681	01/28/2025
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		11/10/2021	Redemption 100.0000		2,179,827	2,179,827	2,160,129	2,179,827						2,179,827					02/26/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		12/31/2021	Redemption 100.0000		38,528	38,528	38,335	38,336		192		192		38,528				1,698	03/04/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	LSCS HLDGS INC First Lien Initial Term Loan 03/12/25		12/16/2021	Redemption 100.0000		3,940,784	3,940,784	3,921,081	3,928,189		12,596		12,596		3,940,784				170,387	03/12/2025
000000-00-0	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		12/01/2021	Redemption 100.0000		7,719	7,719	7,719	7,719						7,719					03/29/2025
000000-00-0	USRP HLDGS INC SR-UNSEC 03/29/25		12/01/2021	Redemption 100.0000		43,750	43,750	43,531	43,609		141		141		43,750				(1)	03/29/2025
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		03/31/2021	Redemption 100.0000		49,471	49,471	48,976	49,094		377		377		49,471				773	03/29/2025
000000-00-0	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		03/31/2021	Redemption 100.0000		7,719	7,719	7,719	7,719						7,719				101	03/29/2025
000000-00-0	USRP HLDGS INC SR-UNSEC 03/29/25		03/31/2021	Redemption 100.0000		43,750	43,750	43,531	43,609		141		141		43,750				573	03/29/2025
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		06/30/2021	Redemption 100.0000		49,471	49,471	48,976	49,094		377		377		49,471				1,555	03/29/2025
000000-00-0	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		06/30/2021	Redemption 100.0000		7,719	7,719	7,719	7,719						7,719				203	03/29/2025
000000-00-0	USRP HLDGS INC SR-UNSEC 03/29/25		07/23/2021	Redemption 100.0000		17,018,750	17,018,750	16,933,656	16,963,736		55,014		55,014		17,018,750				505,677	03/29/2025
000000-00-0	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		07/23/2021	Redemption 100.0000		2,996,344	2,996,344	2,996,344	2,996,344						2,996,344				91,425	03/29/2025
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		12/31/2021	Redemption 100.0000		98,941	98,941	97,951	98,187		753		753		98,941				5,480	03/29/2025
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		10/01/2021	Redemption 100.0000		69,444	69,444	69,444	69,444						69,444				2,063	05/05/2025
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		12/01/2021	Redemption 100.0000		1,563	1,563	1,554	1,555		7		7		1,563					05/16/2025
87404D-AD-2	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		12/01/2021	Redemption 100.0000		31,250	31,250	30,938	31,012		238		238		31,250					05/16/2025
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		03/31/2021	Redemption 100.0000		1,563	1,563	1,554	1,555		7		7		1,563				23	05/16/2025
87404D-AD-2	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		03/31/2021	Redemption 100.0000		31,250	31,250	30,938	31,012		238		238		31,250				469	05/16/2025
87404D-AC-4	TAILWIND RANDYS LLC Revolver 05/16/25		03/31/2021	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				11,435	05/16/2025
87404D-AD-2	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		06/30/2021	Redemption 100.0000		31,250	31,250	30,938	31,012		238		238		31,250				943	05/16/2025
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		09/30/2021	Redemption 100.0000		6,544	6,544	6,509	6,513		31		31		6,544				153	05/16/2025
87404D-AD-2	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		12/31/2021	Redemption 100.0000		62,500	62,500	61,875	62,024		476		476		62,500				3,455	05/16/2025
87404D-AB-6	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		12/31/2021	Redemption 100.0000		3,272	3,272	3,254	3,256		16		16		3,272				158	05/16/2025
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		04/13/2021	Redemption 100.0000		889,116	889,116	881,798	883,452		5,664		5,664		889,116				7,812	05/30/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		12/01/2021	Redemption 100.0000		2,121	2,121	2,099	2,102		18		18		2,121					06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		03/31/2021	Redemption 100.0000		24,569	24,569	24,323	24,374		195		195		24,569				369	06/06/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		06/30/2021	Redemption 100.0000		4,241	4,241	4,199	4,204		37		37		4,241				97	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		06/30/2021	Redemption 100.0000		24,569	24,569	24,323	24,374		195		195		24,569				746	06/06/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		09/30/2021	Redemption 100.0000		2,121	2,121	2,099	2,102		18		18		2,121				97	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		09/30/2021	Redemption 100.0000		24,569	24,569	24,323	24,374		195		195		24,569				1,123	06/06/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		12/31/2021	Redemption 100.0000		2,121	2,121	2,099	2,102		18		18		2,121				129	06/06/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		12/31/2021	Redemption 100.0000		24,568	24,568	24,322	24,373		195		195		24,568				1,496	06/06/2025
67114C-AC-9	ONS MSO LLC First Lien Initial Term Loan 07/08/25		10/01/2021	Redemption 100.0000		100,000	100,000	99,000	99,220		780		780		100,000				2,892	07/08/2025
25403#-AB-2	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		12/31/2021	Redemption 100.0000		702,252	702,252	696,146	696,456		5,796		5,796		702,252				38,451	07/31/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		12/31/2021	Redemption 100.0000		26,750	26,750	26,483	26,532		218		218		26,750				952	09/23/2025
000000-00-0	J. KNIPPER AND CO INC Term Loan 10/01/25		12/31/2021	Redemption 100.0000		329,252	329,252	328,458	328,602		650		650		329,252				13,518	10/01/2025
000000-00-0	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		11/01/2021	Redemption 100.0000		2,970,000	2,970,000	2,955,150	2,957,037		12,963		12,963		2,970,000				163,054	10/15/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		12/31/2021	Redemption 100.0000		179,543	179,543	177,748	177,742		1,801		1,801		179,543				7,965	10/31/2025
Z00071-45-8	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		12/31/2021	Redemption 100.0000		250,000	250,000	247,500	247,847		2,153		2,153		250,000				6,742	12/09/2025
46585#-AB-8	IVEX HOLDCO INC Intial Term Loan 12/17/25		12/01/2021	Redemption 100.0000		58,000	58,000	57,420	57,416		584		584		58,000				47,616	12/17/2025
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		12/31/2021	Redemption 100.0000		150,424	150,424	150,424	150,424						150,424				(57,123)	04/08/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		12/31/2021	Redemption 100.0000		100,000	100,000	99,000	99,177		823		823		100,000				1,021	07/24/2026
000000-00-0	PLAZE INC 08/03/26		02/26/2021	Redemption 100.0000		21,125	21,125	20,808	20,822		303		303		21,125				175	08/03/2026
000000-00-0	PLAZE INC 08/03/26		02/26/2021	Tax Free Exchange		8,310,476	8,428,875	8,302,442	8,307,815		2,661		2,661		8,310,476				69,890	08/03/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		03/31/2021	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				13	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		06/30/2021	Redemption 100.0000		12,321	12,321	12,260	12,271		51		51		12,321				243	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		06/30/2021	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				27	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		09/30/2021	Redemption 100.0000		6,161	6,161	6,130	6,135		25		25		6,161				245	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		12/31/2021	Redemption 100.0000		2,052	2,052	2,052	2,052						2,052				95	08/08/2026
488736-ZZ-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		12/31/2021	Redemption 100.0000		6,161	6,161	6,130	6,135		25		25		6,161				328	08/08/2026
000000-00-0	APEX ANALYTIX LLC Term Loan 08/18/26		09/30/2021	Redemption 100.0000		1,297,477	1,297,477	1,284,503	1,284,915		12,563		12,563		1,297,477				37,961	08/18/2026
78481G-AB-4	STS HLDG INC SR-UNSEC 08/27/26		12/31/2021	Redemption 100.0000		31,145	31,145	30,600	30,689		456		456		31,145				1,119	08/27/2026
000000-00-0	JARROW FORMALS INC Initial Term Loan 08/31/26		12/31/2021	Redemption 100.0000		962,500	962,500	950,469	950,378		12,122		12,122		962,500				44,049	08/31/2026
000000-00-0	WARRIOR ACQUISITION REVOLVER 09/16/26		03/03/2021	Redemption 100.0000		6,400,000	6,400,000	6,326,000	6,326,005		73,995		73,995		6,400,000				52,500	09/16/2026
12022J-AC-1	BULLHORN INC Amendment No 1 Term Loan 09/30/26		12/31/2021	Redemption 100.0000		149,937	149,937	147,688	147,746		2,191		2,191		149,937				6,298	09/30/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		01/08/2021	Redemption 100.0000		553,967	553,967	545,657	545,780		8,187		8,187		553,967					10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Term A Loan 10/07/26		06/30/2021	Redemption 100.0000		56,366	56,366	55,521	55,539		828		828		56,366				1,591	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		08/27/2021	Redemption 100.0000		43,661	43,661	43,006	43,016		645		645		43,661				1,693	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Term A Loan 10/07/26		12/31/2021	Redemption 100.0000		56,366	56,366	55,521	55,539		828		828		56,366				3,746	10/07/2026
92539E-AD-8	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		09/30/2021	Redemption 100.0000		3,468	3,468	3,434	3,433		35		35		3,468				114	10/19/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44917C-AB-9	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		09/30/2021	Redemption 100.0000		82,873	82,873	82,044	82,051		822		822		82,873				3,208	10/27/2026
92539E-AC-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		12/31/2021	Redemption 100.0000		192,261	192,261	190,338	190,373		1,888		1,888		192,261				8,301	11/02/2026
000000-00-0	SMART WAVE TECHNOLOGIES INC Revolver 11/05/26		01/29/2021	Redemption 100.0000		3,500,000	3,500,000	3,456,250	3,456,954		43,046		43,046		3,500,000				57,847	11/05/2026
000000-00-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		12/31/2021	Redemption 100.0000		250,000	250,000	246,875	246,925		3,075		3,075		250,000				10,466	11/05/2026
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		12/31/2021	Redemption 100.0000		90,562	90,562	89,657	89,667		895		895		90,562				3,425	11/18/2026
000000-00-0	JAGAUR BARROWER LLC Initial Term Loan 12/01/26		09/30/2021	Redemption 100.0000		125,000	125,000	123,375	123,382		1,618		1,618		125,000				5,131	12/01/2026
83089H-AB-8	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		12/31/2021	Redemption 100.0000		287,205	287,205	284,333	284,324		2,882		2,882		287,205				12,874	12/09/2026
000000-00-0	TINJITI INC Initial Term Loan 12/10/26		12/31/2021	Redemption 100.0000		84,352	84,352	83,298	83,293		1,059		1,059		84,352				3,790	12/10/2026
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		03/31/2021	Redemption 100.0000		51,365	51,365	50,852	50,848		517		517		51,365				909	12/15/2026
42327#-AC-8	HELIOS BUYER INC Revolver 12/15/26		06/29/2021	Redemption 100.0000		247,854	247,854	247,854	247,854						247,854				9,994	12/15/2026
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		06/30/2021	Redemption 100.0000		51,365	51,365	50,852	50,848		517		517		51,365				1,968	12/15/2026
42327#-AC-8	HELIOS BUYER INC Revolver 12/15/26		07/30/2021	Redemption 100.0000		573,977	573,977	573,977	573,977						573,977				22,030	12/15/2026
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		12/31/2021	Redemption 100.0000		102,606	102,606	101,580	101,573		1,034		1,034		102,606				6,467	12/15/2026
000000-00-0	SAFETY PRODUCTS HOLDINGAS LLC Revolver 12/16/26		05/14/2021	Redemption 100.0000		194,056	194,056	192,116	192,097		1,959		1,959		194,056				5,622	12/16/2026
74174*-AB-1	Prime Buyer LLC Initial Term Loan 12/22/26		12/31/2021	Redemption 100.0000		160,500	160,500	158,093	158,078		2,422		2,422		160,500				6,690	12/22/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		09/30/2021	Redemption 100.0000		196,875	196,875	194,906	194,875		2,000		2,000		196,875				6,124	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		10/29/2021	Redemption 100.0000		260,417	260,417	257,813	257,772		2,645		2,645		260,417				14,238	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		12/31/2021	Redemption 100.0000		65,625	65,625	64,969	64,958		667		667		65,625				4,207	12/29/2026
000000-00-0	World 50 Inc Incremental Term Loan 01/01/30		09/30/2021	Redemption 100.0000		87,778	87,778	86,461	86,491		1,287		1,287		87,778				2,141	01/01/2030
75444J-AC-8	RAVN AIR GROUP INC Initial Term Loan 12/31/99		12/10/2021	Redemption 100.0000		48,843	48,843	(74,234)	(504,156)		123,692	(429,308)	553,000		48,843				(15,793)	12/31/2099
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		06/17/2021	Redemption 100.0000		7,702,500	7,702,500	7,683,244	7,689,276		13,224		13,224		7,702,500				84,238	08/14/2025
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan 11/01/24		12/31/2021	Redemption 100.0000		145,605	145,605	144,149	144,622		983		983		145,605				4,538	11/01/2024
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		09/30/2021	Redemption 100.0000		75,000	75,000	73,500	73,547		1,453		1,453		75,000				2,052	09/24/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		10/04/2021	Tax Free Exchange		9,760,811	9,925,000	9,726,500	9,732,686		28,125		28,125		9,760,811				415,330	09/24/2025
00173@-AA-7	MIDLAND INDUSTRIES LLC Delayed Draw Term Loan 11/01/24		04/08/2021	Redemption 100.0000		1,993,918	1,993,918	1,989,783	1,990,849		3,069		3,069		1,993,918				22,842	11/01/2024
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		04/21/2021	Redemption 100.0000		6,904,983	6,904,983	6,858,894	6,874,304		30,679		30,679		6,904,983				43,371	12/06/2024
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		12/31/2021	Redemption 100.0000		289,628	289,628	286,732	286,700		2,928		2,928		289,628				10,894	12/22/2027
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		05/11/2021	Various		31,649,137	31,753,521	22,994,947	31,753,521		(8,758,574)		(8,758,574)		22,994,947		8,654,190	8,654,190	136,542	07/01/2022
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		05/11/2021	Redemption 100.0000		(31,753,521)	(31,753,521)	(22,994,947)	(31,753,521)						(31,753,521)					07/01/2022

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		12/31/2021	Redemption 100.0000		150,000	150,000	148,500	148,677		1,323		1,323		150,000				6,674	01/16/2026
00439#-AE-7	ACCUPAC Revolver 01/16/26		11/17/2021	Redemption 100.0000		1,199,525	1,199,525	1,187,530	1,188,905		10,620		10,620		1,199,525				57,020	01/16/2026
00488P-AL-9	ACRISURE LLC Term B 01/31/27		12/31/2021	Redemption 100.0000		136,370	136,370	136,093	136,121		249		249		136,370				3,153	01/31/2027
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan 12/02/25		05/10/2021	Redemption 100.0000		553,902	553,902	548,363	549,085		4,817		4,817		553,902				688	12/02/2025
01449K-AB-8	ALERA GROUP INTERMEDIATE ALERA GROUP INTERMEDIAE HLDS 08/01/25		09/30/2021	Redemption 100.0000		3,341,604	3,341,604	3,274,772	3,276,947		64,657		64,657		3,341,604				122,140	08/01/2025
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		02/04/2021	Redemption 100.0000		20,256,472	20,256,472	20,302,573	20,278,217		(21,745)		(21,745)		20,256,472				52,037	04/04/2024
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		12/31/2021	Redemption 100.0000		371,821	371,821	369,033	369,052		2,770		2,770		371,821				8,356	09/30/2027
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		03/31/2021	Redemption 100.0000		63,625	63,625	63,046	63,151		474		474		63,625				696	07/12/2026
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		05/20/2021	Tax Free Exchange		24,956,128	25,131,875	24,903,198	24,944,763		11,365		11,365		24,956,128				471,750	07/12/2026
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		09/30/2021	Redemption 100.0000		126,284	126,284	126,908	126,795		(511)		(511)		126,284				921	03/29/2026
02079#-AD-0	ALPHA PACKAGING HLDGS INC Tranche B-3 Term Loan 11/12/21		10/01/2021	Redemption 100.0000		7,899,375	7,899,375	7,897,864	7,898,593		782		782		7,899,375				413,139	11/12/2021
02079#-AE-8	ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21		10/01/2021	Redemption 100.0000		4,745,813	4,745,813	4,745,813	4,745,813						4,745,813				260,280	11/12/2021
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		12/31/2021	Redemption 100.0000		146,511	146,511	143,971	144,212		2,299		2,299		146,511				6,091	02/24/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		01/29/2021	Redemption 100.0000		127,369	127,369	92,423	92,423		34,946		34,946		127,369				208	01/29/2027
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		12/31/2021	Redemption 100.0000		314,750	314,750	313,176	313,388		1,362		1,362		314,750				4,191	01/15/2027
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		12/31/2021	Redemption 100.0000		221,966	221,966	220,249	220,851		1,116		1,116		221,966				9,565	07/02/2024
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		27,943,018	27,943,018	27,943,018	27,943,018						27,943,018				178,137	09/23/2026
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		03/03/2021	Redemption 100.0000		(818,000)	(818,000)	(818,000)	(818,000)						(818,000)					04/01/2026
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		12/01/2021	Tax Free Exchange		818,000	818,000	818,000	818,000						818,000					04/01/2026
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		12/31/2021	Redemption 100.0000		5,470,360	5,470,360	5,446,116	5,451,030		19,330		19,330		5,470,360				(363,723)	04/01/2026
03970J-AD-0	CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24		02/12/2021	CREDIT SUISSE SECURITIES US LL		4,705,000	5,000,000	5,012,500	5,007,047		(344)		(344)		5,006,703		(301,703)	(301,703)	(15,228)	03/20/2024
040448-A*-3	NASCO HEALTHCARE INC Term Loan 06/30/23		12/31/2021	Redemption 100.0000		788,136	788,136	784,195	787,764		372		372		788,136				2,661	06/30/2023
04262B-AC-4	ARNOTT LLC Initial Term Loan 06/15/24		12/10/2021	Redemption 100.0000		5,459,714	5,459,714	5,405,117	5,429,681		30,034		30,034		5,459,714				360,409	06/15/2024
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		12/31/2021	Redemption 100.0000		182,432	182,432	179,696	179,734		2,699		2,699		182,432				8,288	10/22/2026
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		10/01/2021	Redemption 100.0000		155,591	155,591	154,036	154,799		792		792		155,591				3,576	05/01/2024
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		10/01/2021	Redemption 100.0000		54,580	54,580	54,034	54,262		318		318		54,580				1,257	05/01/2025
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		12/31/2021	Redemption 100.0000		275,234	275,234	275,208	275,211		23		23		275,234				4,604	02/11/2027
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		06/30/2021	Redemption 100.0000		5,000	5,000	4,900	4,907		93		93		5,000				58	02/13/2027
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		07/15/2021	Tax Free Exchange		970,650	987,500	967,750	969,055		1,595		1,595		970,650				19,160	02/13/2027

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		12/31/2021	Redemption 100.0000		180,924	180,924	181,743	181,351		(427)		(427)		180,924				3,456	11/03/2023
04649V-AX-8	ASURION LLC 12/23/26		12/31/2021	Redemption 100.0000		333,882	333,882	334,450	334,420		(538)		(538)		333,882				7,080	12/23/2026
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I TERM LOAN A 12/31/21		12/30/2021	Redemption 100.0000		13,843,328	13,843,328	13,707,317	13,843,328						13,843,328				845,697	12/31/2021
05350N-AG-9	AVANTOR INC 10/30/27		06/30/2021	Redemption 100.0000		82,250	82,250	81,428	81,440		810		810		82,250				1,050	10/30/2027
05350N-AG-9	AVANTOR INC 10/30/27		07/07/2021	Tax Free Exchange		16,219,799	16,367,750	16,204,073	16,206,557		13,242		13,242		16,219,799				286,549	10/30/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		12/31/2021	Redemption 100.0000		115,634	115,634	115,655	115,649		(15)		(15)		115,634				1,644	07/31/2027
06646#-AD-5	BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25		12/31/2021	Redemption 100.0000		91,981	91,981	91,061	91,314		668		668		91,981				2,676	02/28/2025
07014Q-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		03/29/2021	DIRECT																09/25/2024
07014Q-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		03/05/2021	Redemption 100.0000		37,732,500	37,732,500	37,355,175	37,533,810		198,690		198,690		37,732,500				385,710	09/25/2024
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		12/31/2021	Redemption 100.0000		60,857	60,857	60,248	60,303		554		554		60,857				3,603	07/21/2025
08511L-AS-7	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		06/30/2021	Redemption 100.0000		5,403,750	5,403,750	5,187,600	5,243,511		160,239		160,239		5,403,750				111,351	11/07/2025
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		08/20/2021	Redemption 100.0000		19,585,343	19,585,343	19,549,801	19,561,051		24,292		24,292		19,585,343				335,134	11/07/2025
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22		01/15/2021	Redemption 100.0000		23,632,568	23,632,568	23,677,414	23,658,393		(25,825)		(25,825)		23,632,568				50,738	10/01/2022
08579J-BE-1	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		02/25/2021	Tax Free Exchange		1,203,374	1,201,668	1,204,126	1,203,461		(88)		(88)		1,203,374				4,431	01/19/2024
08579J-BF-8	BERRY GLOBAL INC Term Y 07/01/26		02/25/2021	Tax Free Exchange		18,210,129	18,247,125	18,204,385	18,209,422		707		707		18,210,129				67,281	07/01/2026
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		10/12/2021	Redemption 100.0000		617,735	617,735	611,557	612,830		4,905		4,905		617,735				30,545	12/31/2025
10153K-AD-1	BOULDER SCIENTIFIC CO LLC Delayed Draw Tem Loan 12/28/25		10/12/2021	Redemption 100.0000		101,695	101,695	100,678	100,784		911		911		101,695				6,341	12/28/2025
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		08/23/2021	Various		5,987,164	5,992,854	5,999,895	5,996,047		(748)		(748)		5,995,299		(8,134)	(8,134)	88,782	09/15/2023
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		10/07/2021	Redemption 100.0000		248,769	248,769	249,309	249,006		(237)		(237)		248,769				1,970	09/15/2023
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		06/07/2021	JP MORGAN SECURITIES		4,838,126	4,874,686	4,862,500	4,866,373		745		745		4,867,118		(28,992)	(28,992)	55,472	08/15/2025
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		12/31/2021	Redemption 100.0000		168,781	168,781	167,654	167,970		811		811		168,781				3,130	08/15/2025
10954B-AB-6	BRILLIO LLC Delayed Draw Term Loan 02/06/25		10/29/2021	Redemption 100.0000		1,485,266	1,485,266	1,485,266	1,485,266						1,485,266				75,505	02/06/2025
10954B-AC-4	BRILLIO LLC Initial Term Loan 02/06/25		10/29/2021	Redemption 100.0000		8,755,644	8,755,644	8,668,088	8,692,410		63,234		63,234		8,755,644				421,125	02/06/2025
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		12/31/2021	Redemption 100.0000		103,383	103,383	103,184	103,204		179		179		103,383				2,067	01/22/2027
11132V-AQ-2	BROADSTREET PARTNERS INC 01/27/27		04/21/2021	Redemption 100.0000		3,184,000	3,184,000	3,120,320	3,123,364		60,636		60,636		3,184,000				46,610	01/27/2027
11244B-AA-9	BROOK & WHITTLE HLDG CORP Initial Term Loan 10/17/24		12/14/2021	Redemption 100.0000		6,390,252	6,390,252	6,326,350	6,357,703		32,549		32,549		6,390,252				470,089	10/17/2024
11244B-AB-7	BROOK & WHITTLE HLDG CORP Delayed Draw Term Loan 10/17/23		12/14/2021	Redemption 100.0000		1,502,902	1,502,902	1,502,902	1,502,902						1,502,902				105,080	10/17/2023
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		12/31/2021	Redemption 100.0000		379,001	379,001	375,211	376,156		2,845		2,845		379,001				57,914	06/20/2024

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12506K-AE-9	ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24		12/09/2021	JP MORGAN SECURITIES		2,199,885	2,233,385	2,231,428	2,231,557		555		555		2,232,112		(32,228)	(32,228)	54,102	11/17/2024
12506K-AE-9	ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24		10/20/2021	Redemption 100.0000		450,533	450,533	450,138	450,164		369		369		450,533				5,489	11/17/2024
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		02/26/2021	Redemption 100.0000		10,666,667	10,666,667	10,666,667	10,666,667						10,666,667				103,287	12/24/2024
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		12/31/2021	Redemption 100.0000		375,000	375,000	371,250	371,860		3,140		3,140		375,000				12,493	12/24/2024
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		12/01/2021	CONVERSION		4,124,785	6,804,015	3,441,335	3,336,417	788,370	(2)		788,368		4,124,785				(97,942)	07/08/2022
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		05/27/2021	Tax Free Exchange		(4,124,787)	(6,804,015)	(3,441,335)	(3,336,417)	(788,370)			(788,370)		(4,124,787)					07/08/2022
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		09/30/2021	Redemption 100.0000		26,586,871	26,586,871	26,775,375	26,675,327		(88,457)		(88,457)		26,586,871				797,409	06/07/2023
12546F-AB-8	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25		12/08/2021	Redemption 100.0000		3,266,250	3,266,250	3,258,084	3,261,086		5,164		5,164		3,266,250				88,232	03/31/2025
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		09/30/2021	Redemption 100.0000		43,125	43,125	42,909	42,913		212		212		43,125				765	10/16/2027
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		10/01/2021	Redemption 100.0000		73,373	73,373	72,640	73,344		29		29		73,373				3,426	12/30/2022
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		10/01/2021	Redemption 100.0000		64,084	64,084	63,728	64,069		15		15		64,084				2,754	12/30/2022
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		10/01/2021	Redemption 100.0000		64,095	64,095	63,809	64,083		12		12		64,095				3,101	12/30/2022
14727@-AC-5	CASCADE DRILLING LP 12/30/22		10/01/2021	Redemption 100.0000		128,272	128,272	128,272	128,272						128,272				4,772	12/30/2022
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		05/10/2021	BANK OF AMERICA		14,314,683	14,332,599	14,296,768	14,315,852		1,923		1,923		14,317,776		(3,092)	(3,092)	178,682	03/01/2024
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		12/31/2021	Redemption 100.0000		1,584,884	1,584,884	1,585,810	1,585,362		(478)		(478)		1,584,884				41,864	03/01/2024
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION		18,175,527	21,728,065	21,128,065	21,266,119		14,020		14,020		21,280,139		(3,104,612)	(3,104,612)	(1,826,571)	04/25/2026
16706E-AF-9	CHI DOORS HOLDINGS CORP 07/31/25		12/31/2021	Redemption 100.0000		213,796	213,796	213,737	213,722		74		74		213,796				88,077	07/31/2025
17026Y-AH-2	CHOBANI LLC 10/20/27		12/31/2021	Redemption 100.0000		21,347	21,347	21,187	21,120		227		227		21,347				746	10/20/2027
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A 06/06/24		12/31/2021	Redemption 100.0000		90,837	90,837	90,339	90,535		302		302		90,837				3,482	06/06/2024
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		03/12/2021	Redemption 100.0000		179,536	179,536	179,536	179,536						179,536				1,938	11/15/2045
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		12/31/2021	Redemption 100.0000		146,714	146,714	146,652	146,671		42		42		146,714				1,444	06/28/2024
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		08/09/2021	Redemption 100.0000		28,372,500	28,372,500	28,230,638	28,293,578		78,922		78,922		28,372,500				626,398	09/28/2024
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		12/07/2021	Redemption 100.0000		2,821,281	2,821,281	2,793,068	2,796,688		24,592		24,592		2,821,281				51,913	12/19/2025
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		12/31/2021	Redemption 100.0000		129,592	129,592	128,296	128,788		804		804		129,592				5,132	06/18/2024
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan 06/18/24		12/31/2021	Redemption 100.0000		10,161	10,161	10,060	10,078		84		84		10,161				402	06/18/2024
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		12/31/2021	Redemption 100.0000		6,919	6,919	6,850	6,858		61		61		6,919				320	06/18/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		12/31/2021	Redemption 100.0000		148,250	148,250	146,768	147,068		1,182		1,182		148,250				3,144	04/04/2026
20467@-AA-0	Complex Legal Services Inc Revolver 02/07/25		10/06/2021	Redemption 100.0000		275,000	275,000	273,036	273,311		1,689		1,689		275,000				14,121	02/07/2025
20467@-AB-8	Complex Legal Services Inc Initial Term Loan 02/07/26		12/31/2021	Redemption 100.0000		152,000	152,000	150,480	150,668		1,332		1,332		152,000				5,718	02/07/2026

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21718@-AB-3	COP GNAP HLDGS-INC. Term Loan A 11/01/24		12/31/2021	Redemption 100.0000		9,444	9,444	9,350	9,381		64		64		9,444				330	11/01/2024
21718@-AC-1	COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24		12/31/2021	Redemption 100.0000		6,944	6,944	6,944	6,944						6,944				194	11/01/2024
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		12/01/2021	COP GNAP HOLDINGS		12,567,709	12,106,723	12,106,723	12,106,723						12,106,723		460,986	460,986	115,514	11/13/2025
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		12/31/2021	Redemption 100.0000		137,500	137,500	136,125	136,162		1,338		1,338		137,500				5,642	09/24/2026
22750J-AC-8	CROSS FINANCIAL CORP 08/19/27		03/31/2021	Redemption 100.0000		8,750	8,750	8,663	8,665		85		85		8,750				95	08/19/2027
22750J-AC-8	CROSS FINANCIAL CORP 08/19/27		04/01/2021	Tax Free Exchange		3,458,949	3,491,250	3,456,338	3,457,301		1,648		1,648		3,458,949				38,404	08/19/2027
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		12/31/2021	Redemption 100.0000		773,212	773,212	770,038	770,502		2,710		2,710		773,212				13,956	08/21/2025
23343F-AB-0	Western Institutional Review B WIRB - Copernicus Group 12/13/26		12/31/2021	Redemption 100.0000		224,018	224,018	220,890	220,932		3,086		3,086		224,018				10,688	12/13/2026
23918V-AY-0	DAVITA INC Term B 08/12/26		12/31/2021	Redemption 100.0000		154,887	154,887	153,220	153,397		1,490		1,490		154,887				1,818	08/12/2026
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		12/31/2021	Redemption 100.0000		21,285	21,285	21,019	21,069		216		216		21,285				551	10/01/2025
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		01/04/2021	Redemption 100.0000		633,162	633,162	565,097	573,260		59,902		59,902		633,162				193	09/19/2025
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange		1,204,094	1,326,738	1,184,114	1,201,218		2,876		2,876		1,204,094				2,939	09/19/2025
24736C-BM-5	Delta air lines TERM B 04/27/23		03/26/2021	Redemption 100.0000		1,567,125	1,567,125	1,520,111	1,529,141		37,984		37,984		1,567,125				30,386	04/27/2023
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		12/31/2021	Redemption 100.0000		98,500	98,500	74,922	98,091		23,569	23,160	409		98,500				2,092	08/24/2026
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		06/30/2021	Redemption 100.0000		110,000	110,000	110,061	110,035		(35)		(35)		110,000				1,671	07/19/2024
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		08/06/2021	Tax Free Exchange		21,235,614	21,230,000	21,241,681	21,236,843		(1,228)		(1,228)		21,235,614				432,856	07/19/2024
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		12/31/2021	Redemption 100.0000		190,641	190,641	187,511	188,008		2,633		2,633		190,641				5,042	03/06/2025
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		09/30/2021	Redemption 100.0000		485,139	485,139	480,287	481,830		3,309		3,309		485,139				14,173	04/08/2024
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		01/07/2021	SUNTRUST CAPITAL MARKETS		4,981,250	5,000,000	5,004,150	5,002,464		(100)		(100)		5,002,364		(21,114)	(21,114)	109,922	10/02/2024
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		12/31/2021	Redemption 100.0000		40,070	40,070	40,104	40,090		(20)		(20)		40,070				1,279	10/02/2024
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		12/31/2021	Redemption 100.0000		49,048	49,048	48,558	48,562		486		486		49,048				1,132	11/12/2027
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24		09/30/2021	Redemption 100.0000		19,393,138	19,393,138	19,316,350	19,351,123		42,015		42,015		19,393,138				768,105	09/08/2024
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		12/31/2021	Redemption 100.0000		165,456	165,456	162,457	162,575		2,881		2,881		165,456				1,896	08/01/2027
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		09/30/2021	Redemption 100.0000		12,219	12,219	12,158	12,177		42		42		12,219				269	11/05/2024
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		12/31/2021	Redemption 100.0000		36,650	36,650	36,650	36,650						36,650				1,212	08/18/2023
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		12/31/2021	Redemption 100.0000		64,046	64,046	63,406	63,780		266		266		64,046				2,326	08/18/2023
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		12/31/2021	Redemption 100.0000		55,460	55,460	55,460	55,460						55,460				2,658	08/18/2023
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		12/31/2021	Redemption 100.0000		206,143	206,143	146,512	146,512		59,631		59,631		206,143				5,628	10/10/2025
30065F-AH-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		11/01/2021	Redemption 100.0000		10,152,530	10,152,530	10,240,587	10,191,061		(38,531)		(38,531)		10,152,530				365,388	07/27/2023

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		08/12/2021	Redemption 100.0000		1,552,000	1,552,000	1,548,120	1,549,909		2,091		2,091		1,552,000				38,451	08/05/2024
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		12/31/2021	Redemption 100.0000		21,073	21,073	21,041	21,029		43		43		21,073				431	03/28/2025
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		10/21/2021	Redemption 100.0000		4,862,813	4,862,813	4,838,474	4,838,809		24,003		24,003		4,862,813				160,189	03/29/2025
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		01/29/2021	Redemption 100.0000		62,230,000	62,230,000	62,098,252	62,127,192		102,808		102,808		62,230,000				170,278	10/01/2025
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23		02/23/2021	Tax Free Exchange		20,913,013	20,924,628	20,902,657	20,912,829		183		183		20,913,013				211,459	12/31/2023
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25		12/31/2021	Redemption 100.0000		425,692	425,692	424,628	424,977		715		715		425,692				11,649	06/30/2025
34965#-AA-6	Fortune International LLC Revolver 01/17/25		03/26/2021	Redemption 100.0000		7,857,143	7,857,143	7,857,143	7,857,143						7,857,143				113,929	01/17/2025
34965#-AB-4	Fortune International LLC Initial Term Loan 01/17/26		12/31/2021	Redemption 100.0000		123,755	123,755	122,517	122,677		1,078		1,078		123,755				4,040	01/17/2026
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		12/31/2021	Redemption 100.0000		49,564	49,564	49,068	49,079		485		485		49,564				2,164	01/17/2026
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		10/29/2021	Redemption 100.0000		21,943,484	21,943,484	21,729,278	21,825,168		118,315		118,315		21,943,484				1,055,207	11/10/2023
35041@-AC-9	FOUNDATION RISK PARTNERS CORP Delayed Draw 11/10/23		10/29/2021	Redemption 100.0000		10,432,595	10,432,595	10,423,228	10,426,686		5,910		5,910		10,432,595				459,840	11/10/2023
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 11/10/23		03/31/2021	Redemption 100.0000		324,056	324,056	321,349	324,056						324,056					11/10/2023
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/23		03/31/2021	Redemption 100.0000		316,534	316,534	314,342	316,534						316,534				8,525	11/10/2023
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 11/10/23		03/31/2021	Redemption 100.0000		237,899	237,899	235,520	237,899						237,899				6,402	11/10/2023
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 06/30/21		06/11/2021	CONVERSION		2,126,793	2,126,793	2,126,793	1,892,827	233,966			233,966		2,126,793				(175,818)	06/30/2021
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 06/30/21		06/11/2021	Redemption 100.0000		7,348,207	7,348,207	7,348,207	6,539,923	808,284			808,284		7,348,207				(606,412)	06/30/2021
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		12/31/2021	Redemption 100.0000		128,622	128,622	127,336	127,370		1,252		1,252		128,622				5,815	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		12/31/2021	Redemption 100.0000		6,948	6,948	6,913	6,913		35		35		6,948				438	09/21/2026
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		12/31/2021	Redemption 100.0000		47,442	47,442	46,468	46,619		823		823		47,442				1,357	11/06/2025
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		12/31/2021	Redemption 100.0000		119,000	119,000	118,851	118,858		142		142		119,000				1,397	02/28/2027
365556-AW-9	GARDNER DENVER INC 02/28/27		09/30/2021	Redemption 100.0000		1,641,750	1,641,750	1,617,124	1,618,558		23,192		23,192		1,641,750				35,495	02/28/2027
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24		02/22/2021	Tax Free Exchange		27,818,782	27,755,059	27,879,957	27,821,662		(2,880)		(2,880)		27,818,782				83,843	04/01/2024
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver 07/24/24		05/19/2021	Redemption 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				47,775	07/24/2024
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		12/31/2021	Redemption 100.0000		174,667	174,667	173,329	173,828		840		840		174,667				6,219	07/24/2024
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/26/24		03/31/2021	Redemption 100.0000		6,311	6,311	6,248	6,262		49		49		6,311				96	07/26/2024
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/26/24		05/14/2021	Tax Free Exchange		2,481,520	2,499,061	2,474,070	2,479,720		1,800		1,800		2,481,520				38,103	07/26/2024
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		12/31/2021	Redemption 100.0000		167,238	167,238	167,238	167,238						167,238				6,682	04/12/2024
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		01/29/2021	Redemption 100.0000		633,501	633,501	628,934	629,589		3,912		3,912		633,501				1,754	07/02/2025
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		02/08/2021	Tax Free Exchange		18,916,386	19,032,305	18,895,102	18,914,788		1,598		1,598		18,916,386				52,702	07/02/2025

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		04/15/2021	DIRECT																02/03/2025
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		03/31/2021	Redemption 100.0000		17,864,842	17,864,842	17,896,929	17,883,126		(18,284)		(18,284)		17,864,842				167,483	02/03/2025
38742E-AD-4	SCS HOLDINGS I INC TERM 07/03/26		12/01/2021	Redemption 100.0000		9,425,402	9,425,402	9,403,502	9,405,860		19,543		19,543		9,425,402				314,991	07/03/2026
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		12/30/2021	Redemption 100.0000		3,387,682	3,387,682	3,396,694	3,393,127		(5,445)		(5,445)		3,387,682				39,210	10/21/2024
41024J-AB-0	HANDGARDS LLC 10/14/26		06/12/2021	Redemption 100.0000		(75,563)	(75,563)	(74,051)	(75,563)						(75,563)					10/14/2026
42804V-AS-0	HERTZ CORP HERTZ CORP/THE 06/30/23		06/30/2021	Redemption 100.0000		8,932,507	8,932,507	8,898,898	8,919,586		12,921		12,921		8,932,507				107,686	06/30/2023
44055U-AC-9	HORIZON THERAPEUTICS HORIZON THERAPEUTICS USA 05/22/26		08/19/2021	MORGAN STANLEY & CO. INC.		2,532,732	2,555,089	2,491,939	2,500,951		7,813		7,813		2,508,764		23,969	23,969	49,807	05/22/2026
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		12/31/2021	Redemption 100.0000		99,937	99,937	100,027	100,030		(93)		(93)		99,937				1,776	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		12/31/2021	Redemption 100.0000		186,600	186,600	183,833	184,651		1,950		1,950		186,600				4,551	04/25/2025
44332E-AT-3	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		01/28/2021	Tax Free Exchange		2,200,526	2,227,500	2,194,088	2,200,080		446		446		2,200,526				19,491	04/25/2025
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		12/31/2021	Redemption 100.0000		34,439	34,439	34,307	34,312		127		127		34,439				1,003	07/01/2024
44932U-AB-0	IAA SPINCO INC IAA SPINCO INC 06/28/26		04/30/2021	Redemption 100.0000		2,709,000	2,709,000	2,702,228	2,703,555		5,445		5,445		2,709,000				21,555	06/28/2026
44969C-BF-6	IQVIA INC IQVIA INC 03/07/24		09/14/2021	Redemption 100.0000		1,197,381	1,197,381	1,209,726	1,203,245		(5,865)		(5,865)		1,197,381				14,358	03/07/2024
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		09/14/2021	Redemption 100.0000		2,083,568	2,083,568	2,078,359	2,080,143		3,424		3,424		2,083,568				28,093	06/11/2025
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		07/13/2021	DIRECT WITH COUNTERPARTY FIXED																08/01/2024
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		06/30/2021	Redemption 100.0000		19,133,633	19,133,633	19,195,163	19,169,897		(36,265)		(36,265)		19,133,633				121,187	08/01/2024
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		03/11/2021	Redemption 100.0000		14,812,500	14,812,500	14,627,344	14,666,994		145,506		145,506		14,812,500				170,074	07/11/2025
45232U-AB-4	ILLUMINATE BUYER LLC 06/16/27		02/08/2021	CREDIT SUISSE SECURITIES US LL		650,385	649,573	633,333	634,184		989		989		635,173		15,211	15,211	5,833	06/16/2027
45232U-AB-4	ILLUMINATE BUYER LLC 06/16/27		02/17/2021	Redemption 100.0000		1,245,677	1,245,677	1,214,535	1,216,167		29,510		29,510		1,245,677				11,186	06/16/2027
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 03/06/25		03/31/2021	Redemption 100.0000		924,566	924,566	915,320	916,419		8,147		8,147		924,566				3,859	03/06/2025
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		12/31/2021	Redemption 100.0000		168,750	168,750	169,633	169,237		(487)		(487)		168,750				2,524	03/31/2024
45719B-AA-3	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		10/01/2021	Redemption 100.0000		166,250	166,250	165,542	165,799		451		451		166,250				6,651	07/16/2024
45781B-AG-0	INOVALON HOLDINGS INC Term B1 04/02/25		11/24/2021	Redemption 100.0000		36,827,564	36,827,564	36,404,022	36,469,918		357,645		357,645		36,827,564				1,007,127	04/02/2025
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		09/30/2021	Redemption 100.0000		350,000	350,000	344,798	345,165		4,835		4,835		350,000				9,411	08/06/2025
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		12/31/2021	Redemption 100.0000		82,550	82,550	81,893	82,086		464		464		82,550				1,490	06/28/2025
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		02/12/2021	DIRECT																08/18/2022
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		01/13/2021	Redemption 100.0000		21,190,432	21,190,432	21,109,539	21,148,864		41,568		41,568		21,190,432				26,782	08/18/2022
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/24		10/01/2021	Redemption 100.0000		15,039	15,039	15,039	15,039						15,039				316	03/22/2024
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		10/01/2021	Redemption 100.0000		24,987	24,987	24,987	24,987						24,987				269	03/22/2024

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		12/31/2021	Redemption 100.0000		230,887	230,887	229,560	229,964		923		923		230,887				7,656	02/21/2025
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		12/31/2021	Redemption 100.0000		128,263	128,263	126,981	127,350		913		913		128,263				3,525	07/30/2025
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		12/31/2021	Redemption 100.0000		42,405	42,405	42,217	42,247		157		157		42,405				651	09/19/2026
48853U-AY-6	KENAN ADVANTAGE GROUP INC THE KENAN ADVANTAGE GROUP 08/01/22		03/24/2021	Redemption 100.0000		16,996,690	16,996,690	16,962,310	16,987,015		9,675		9,675		16,996,690				156,747	08/01/2022
48853U-AZ-3	KENAN ADVANTAGE GROUP INC THE KENAN ADVANTAGE GROUP 07/29/22		03/24/2021	Redemption 100.0000		4,056,249	4,056,249	4,047,589	4,053,881		2,368		2,368		4,056,249				37,408	07/29/2022
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		03/12/2021	Redemption 100.0000		2,745,098	2,745,098	2,745,098	2,745,098						2,745,098					10/01/2025
50082#-AC-6	KRAMER LABORATORIES INC Second Amendment Term Loan 06/24/24		09/10/2021	Redemption 100.0000		9,446,643	9,446,643	9,304,944	9,309,622		137,022		137,022		9,446,643				569,002	06/24/2024
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/25		06/30/2021	Redemption 100.0000		273,937	273,937	271,197	271,896		2,040		2,040		273,937				9,167	12/17/2025
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		12/31/2021	Redemption 100.0000		100,750	100,750	100,546	100,608		142		142		100,750				2,272	09/08/2025
50219N-AE-1	LSCS HLDGS INC First Lien Delayed Draw Term L 03/17/25		12/16/2021	Redemption 100.0000		1,102,027	1,102,027	1,102,027	1,102,027						1,102,027				47,648	03/17/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		12/31/2021	Redemption 100.0000		91,750	91,750	91,291	91,295		455		455		91,750				2,920	10/26/2027
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/22		06/23/2021	Redemption 100.0000		102,788	102,788				102,788		102,788		102,788					03/31/2022
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		12/31/2021	Redemption 100.0000		92,788	92,788	92,788	92,788						92,788				1,057	03/24/2025
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		12/31/2021	Redemption 100.0000		395,250	395,250	391,322	391,706		3,544		3,544		395,250				13,529	02/26/2027
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		02/26/2021	Redemption 100.0000		81,680	81,680	81,476	81,576		104		104		81,680				379	06/21/2024
55292S-AB-5	MBS HLDGS INC First Lien Term Loan 07/02/23		04/16/2021	Redemption 100.0000		14,603,038	14,603,038	14,530,023	14,566,140		36,898		36,898		14,603,038				225,739	07/02/2023
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		12/31/2021	Redemption 100.0000		10,873	10,873	10,916	10,908		(35)		(35)		10,873				128	02/01/2026
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		06/18/2021	CREDIT SUISSE SECURITIES US LL		971,416	977,525	972,638	973,235		443		443		973,678		(2,263)	(2,263)	5,407	12/30/2026
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		12/31/2021	Redemption 100.0000		104,301	104,301	102,908	103,060		1,240		1,240		104,301				835	12/30/2026
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24		01/29/2021	Redemption 100.0000		25,483,883	25,483,883	25,483,883	25,483,883						25,483,883				538,756	03/29/2024
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24		01/29/2021	Redemption 100.0000		25,200,653	25,200,653	24,902,653	24,966,387		234,266		234,266		25,200,653				46,464	03/29/2024
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		04/07/2021	Redemption 100.0000		4,381,166	4,381,166	4,414,025	4,395,681		(14,515)		(14,515)		4,381,166				34,777	07/05/2023
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		12/30/2021	Redemption 100.0000		9,021,532	9,021,532	8,931,639	8,987,963		33,569		33,569		9,021,532				530,467	04/21/2022
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		10/19/2021	Redemption 100.0000		1,525,325	1,525,325	1,510,853	1,032,633	481,813	10,879		492,692		1,525,325				162,590	04/23/2024
56032Y-AF-6	MAILSOUTH INC Revolver 04/24/23		12/01/2021	Tax Free Exchange		220,000	220,000	220,000	165,000	55,000			55,000		220,000				11,459	04/24/2023
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 03/31/26		06/23/2021	Redemption 100.0000		14,367,227	14,367,227	14,223,555	14,252,600		114,626		114,626		14,367,227				466,971	03/31/2026
58174@-AB-2	MCKISSOCK LLC Delayed Draw Term Loan 05/01/25		06/23/2021	Redemption 100.0000		2,523,631	2,523,631	2,523,631	2,523,631						2,523,631				82,233	05/01/2025
58174@-AD-8	MCSKISSOCK LLC Second Amendment Term Loan 03/31/26		07/15/2021	DIRECT WITH COUNTERPARTY FIXED																03/31/2026
58174@-AD-8	MCSKISSOCK LLC Second Amendment Term Loan 03/31/26		06/23/2021	Redemption 100.0000		1,872,203	1,872,203	1,872,203	1,872,203						1,872,203				64,893	03/31/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58174@-AD-8	MEDBIO LLC TERM LOANN A 08/31/26		11/22/2021	Redemption 100.0000		19,565,217	19,565,217	19,565,217	19,565,217						19,565,217				1,232,989	08/31/2026
58174@-AG-1	MCKISSOCK LLC Fifth Amendment Term Loan 05/01/25		06/23/2021	Redemption 100.0000		5,733,749	5,733,749	5,662,077	5,664,517		69,232		69,232		5,733,749				285,277	05/01/2025
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		01/01/2021	Tax Free Exchange		2,946,209	18,413,806	2,946,209	2,946,209						2,946,209					04/09/2025
58943P-AQ-5	MEREDITH CORP Term B 01/31/25		12/01/2021	Redemption 100.0000		9,751,732	9,751,732	9,729,654	9,732,890		18,841		18,841		9,751,732				236,862	01/31/2025
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		12/31/2021	Redemption 100.0000		145,000	145,000	143,550	143,577		1,423		1,423		145,000				5,955	08/17/2027
60315G-AD-0	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21		04/14/2021	Redemption 0.0000															246,793	05/07/2021
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		12/30/2021	Redemption 100.0000		47,033	47,033	47,444	47,226		(193)		(193)		47,033				1,457	02/14/2024
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		10/15/2021	Redemption 100.0000		32,189,750	32,189,750	32,023,540	32,090,723		99,027		99,027		32,189,750				861,983	11/29/2024
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		12/31/2021	Redemption 100.0000		197,687	197,687	196,699	196,967		721		721		197,687				5,241	03/04/2025
60848*-AA-8	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		10/04/2021	Redemption 100.0000		9,342,645	9,342,645	9,295,932	9,334,396		8,249		8,249		9,342,645				271,697	12/14/2021
60848*-AB-6	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		10/04/2021	Redemption 100.0000		5,056,270	5,056,270	5,030,989	5,049,808		6,462		6,462		5,056,270				184,939	12/14/2021
62886V-AP-5	NCR CORP NCR CORP 08/28/26		01/19/2021	Redemption 100.0000		84,500	84,500	84,081	84,149		351		351		84,500				118	08/28/2026
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		12/31/2021	Redemption 100.0000		165,000	165,000	163,350	163,754		1,246		1,246		165,000				5,989	05/06/2025
62898@-AB-9	NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22		03/09/2021	Redemption 100.0000		135,494	135,494	135,494	135,494						135,494				1,408	02/01/2022
62898@-AC-7	NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan 02/01/22		03/09/2021	Redemption 100.0000		12,681,857	12,681,857	12,681,857	12,681,857						12,681,857				131,750	02/01/2022
62898@-AG-8	NDC INTERMEDIATE HOLDINGS LLC Third Amendment Incremental Re 02/01/22		03/09/2021	Redemption 100.0000		5,000,000	5,000,000	4,937,500	4,947,603		52,397		52,397		5,000,000				71,565	02/01/2022
62910P-AF-0	NFP CORP TERM B 02/03/27		12/31/2021	Redemption 100.0000		276,107	276,107	273,695	273,950		2,157		2,157		276,107				5,855	02/03/2027
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		09/30/2021	Redemption 100.0000		37,350	37,350	37,163	37,216		134		134		37,350				851	10/01/2025
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		12/31/2021	Redemption 100.0000		43,731	43,731	42,857	42,885		847		847		43,731				1,773	10/01/2025
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		02/12/2021	Redemption 100.0000		425,565	425,565	421,309	422,524		3,041		3,041		425,565				1,144	09/14/2024
62922E-AE-4	NJEYE LLC New Term Loan 09/16/24		02/12/2021	Redemption 100.0000		296,723	296,723	287,093	288,322		8,401		8,401		296,723				268	09/16/2024
62931*-AB-0	NMC Skincare Intermediate Hold Revolver 10/31/24		11/16/2021	Redemption 100.0000		480,000	480,000	475,200	475,841		4,159		4,159		480,000				25,616	10/31/2024
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		12/31/2021	Redemption 100.0000		150,000	150,000	148,500	148,734		1,266		1,266		150,000				5,681	10/31/2024
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24		09/30/2021	Redemption 100.0000		83,250	83,250	82,834	83,038		212		212		83,250				2,664	06/02/2024
63814@-AD-4	NAT TECHNICAL SYSS INC SR-SEC 04/01/22		10/01/2021	Redemption 100.0000		106,689	106,689	106,689	106,689						106,689					04/01/2022
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/23		10/01/2021	Redemption 100.0000		97,309	97,309	95,677	95,209		2,099		2,099		97,309				5,041	12/23/2023
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/23		10/01/2021	Redemption 100.0000		209,543	209,543	206,123	205,168		4,375		4,375		209,543				7,848	12/23/2023
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		11/30/2021	Redemption 100.0000		2,397,221	2,397,221	2,401,224	2,399,580		(2,359)		(2,359)		2,397,221				100,839	08/08/2024
64127U-AY-3	NEUSTAR INC NEUSTAR INC 08/08/24		11/30/2021	Redemption 100.0000		8,718,848	8,718,848	8,544,471	8,596,047		122,801		122,801		8,718,848				413,250	08/08/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64431#-AB-7	NEW ERA TECHNOLOGY INC 1st Amendment Delayed Draw Ter 09/24/25		04/30/2021	Redemption 100.0000		4,785,032	4,785,032	4,763,650	4,769,494		15,538		15,538		4,785,032				111,590	09/24/2025
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		12/01/2021	Redemption 100.0000		847,458	847,458	841,290	841,504		5,954		5,954		847,458				10,843	02/02/2026
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		12/31/2021	Redemption 100.0000		186,254	186,254	184,417	184,634		1,621		1,621		186,254				7,481	01/31/2026
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		12/16/2021	Redemption 100.0000		889,262	889,262	889,262	889,262						889,262				60,644	06/19/2023
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23		09/30/2021	Redemption 100.0000		179,461	179,461	177,757	177,967		1,494		1,494		179,461				13,546	06/19/2023
64887R-AE-4	TRIDENT HLDG CO-LLC SR-SEC 09/30/21		03/08/2021	WORTHLESS		1	12,251,850										1	1		09/30/2021
65336R-AU-2	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24		12/31/2021	Redemption 100.0000		5,812,539	5,812,539	5,812,539	5,812,539						5,812,539				85,207	01/17/2024
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		12/31/2021	Redemption 100.0000		59,422	59,422	58,904	59,050		372		372		59,422				2,092	03/28/2025
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		04/19/2021	Redemption 100.0000		142,857	142,857	142,857	142,857						142,857				2,130	07/08/2024
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		10/01/2021	Redemption 100.0000		33,460	33,460	33,125	33,141		319		319		33,460				1,329	07/08/2025
68162R-AD-3	WEST CORP WEST CORP 10/10/24		06/25/2021	Redemption 100.0000		649,066	649,066	648,255	648,571		495		495		649,066				16,537	10/10/2024
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC 04/02/25		08/19/2021	WELLS FARGO		495,564	496,806	496,806	496,806						496,806		(1,242)	(1,242)	5,427	04/02/2025
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		12/31/2021	Redemption 100.0000		34,750	34,750	34,663	34,674		76		76		34,750				463	09/19/2026
68276Q-AB-2	ONEX SCHUMACHER FINANCE ONEX TSG INTERMEDIATE CO 07/29/22		02/26/2021	Redemption 100.0000		19,386,047	19,386,047	19,268,470	19,342,629		43,418		43,418		19,386,047				153,473	07/29/2022
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		11/16/2021	Tax Free Exchange		156,944	160,938	156,914	156,914		30		30		156,944					10/30/2027
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		12/01/2021	Redemption 100.0000		4,345,313	4,345,313	4,236,680	4,237,182		108,131		108,131		4,345,313				155,046	10/30/2027
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		12/31/2021	Redemption 100.0000		135,421	135,421	134,918	135,123		298		298		135,421				5,169	03/27/2024
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		09/01/2021	Redemption 100.0000		819,672	819,672	811,475	812,318		7,354		7,354		819,672				18,580	12/30/2025
69323#-AB-7	PromptCare Companies Inc (The) Term Loan 12/30/25		09/01/2021	Redemption 100.0000		13,031,633	13,031,633	12,901,316	12,917,259		114,374		114,374		13,031,633				528,978	12/30/2025
69323#-AC-5	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		09/01/2021	Redemption 100.0000		1,818,367	1,818,367	1,800,184	1,802,421		15,946		15,946		1,818,367				65,467	12/23/2025
69353F-AX-2	PQ CORP PQ CORP 02/08/25		08/02/2021	Redemption 100.0000		6,969,852	6,969,852	6,947,832	6,954,697		15,154		15,154		6,969,852				165,153	02/08/2025
69396#-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		10/01/2021	Redemption 100.0000		153,139	153,139	151,799	152,583		557		557		153,139				7,748	12/16/2022
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		12/01/2021	RMP?ACQUISITION?INC		20,574,527	20,574,527	20,574,527	20,574,527						20,574,527				456,641	08/02/2022
69408#-AA-7	PT SOLUTIONS Initial Term Loan 06/01/23		12/17/2021	Redemption 100.0000		9,982,927	9,982,927	9,783,251	9,826,898		156,028		156,028		9,982,927				533,357	06/01/2023
69420#-AB-9	PMAB LLC Term Loan 02/06/25		12/31/2021	Redemption 100.0000		101,338	101,338	101,096	101,142		197		197		101,338				3,440	02/06/2025
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		03/25/2021	Redemption 100.0000		12,878,155	12,878,155	12,848,225	12,857,893		20,262		20,262		12,878,155				57,236	12/04/2024
69519U-AD-4	PACKERS HOLDINGS LLC 12/04/24		03/10/2021	Redemption 100.0000		3,000,000	3,000,000	2,985,000	2,984,972		15,028		15,028		3,000,000				28,104	12/04/2024
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		11/15/2021	Redemption 100.0000		4,667,433	4,667,433	4,644,096	4,654,623		12,809		12,809		4,667,433				165,610	09/27/2024
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		04/15/2021	DIRECT																08/19/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		02/19/2021	Redemption 100.0000		9,502,457	9,502,457	4,598,999	5,718,496		3,783,962		3,783,962		9,502,457				149,880	08/19/2022
70439B-AB-8	PAYMENT ALLIANCE INTL INC Initial Term Loan 01/31/25		04/01/2021	Redemption 100.0000		14,437,500	14,437,500	14,293,125	14,334,075		103,425		103,425		14,437,500				228,092	01/31/2025
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		12/31/2021	Redemption 100.0000		154,770	154,770	155,327	155,058		(288)		(288)		154,770				2,079	06/27/2024
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		12/31/2021	Redemption 100.0000		205,000	205,000	204,800	204,860		140		140		205,000				3,882	10/15/2025
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		12/31/2021	Redemption 100.0000		128,571	128,571	125,357	127,697		874		874		128,571				5,551	08/21/2022
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		06/26/2021	DIRECT		(3,480,886)	13	13		13			13		13		(3,480,899)	(3,480,899)		02/01/2023
71714D-AG-4	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		3,307,053	3,307,053	3,298,786	3,303,156		3,898		3,898		3,307,053				44,168	06/11/2023
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		02/22/2021	Tax Free Exchange		15,387,572	15,500,000	15,382,500	15,385,266		2,306		2,306		15,387,572				109,674	03/05/2026
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/15/2021	Redemption 100.0000		1,679,286	1,679,286	1,683,484	1,681,898		(2,612)		(2,612)		1,679,286				15,463	04/03/2025
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/16/2021	Tax Free Exchange		6,065,225	6,056,250	6,071,391	6,065,671		(446)		(446)		6,065,225				19,764	04/03/2025
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 07/02/25		04/02/2021	Redemption 100.0000		2,162,451	2,162,451	2,152,545	2,155,813		6,638		6,638		2,162,451				7,937	07/02/2025
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24		05/27/2021	WELLS FARGO		6,056,064	6,063,644	6,090,203	6,079,773		(1,867)		(1,867)		6,077,907		(21,842)	(21,842)	65,620	10/15/2024
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24		02/05/2021	Redemption 100.0000		336,882	336,882	338,357	337,778		(896)		(896)		336,882				719	10/15/2024
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		11/30/2021	Various		9,513,511	9,498,285	9,482,982	9,490,124		1,706		1,706		9,491,829		21,681	21,681	333,584	09/30/2024
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		09/30/2021	Redemption 100.0000		74,206	74,206	74,086	74,142		64		64		74,206				1,536	09/30/2024
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		12/31/2021	Redemption 100.0000		86,000	86,000	85,570	85,646		354		354		86,000				2,314	08/03/2026
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		12/31/2021	Redemption 100.0000		100,000	100,000	99,000	99,098		902		902		100,000				3,660	11/26/2026
73178T-AD-1	POLYMER SOLUTIONS GROUP LLC Revolver 11/26/25		02/01/2021	Redemption 100.0000		2,051,282	2,051,282	2,030,769	2,032,786		18,496		18,496		2,051,282				(669)	11/26/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		08/19/2021	Various		11,644,667	11,653,405	11,711,672	11,692,656		(4,389)		(4,389)		11,688,267		(43,600)	(43,600)	109,957	01/30/2026
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		12/31/2021	Redemption 100.0000		72,887	72,887	73,252	73,134		(247)		(247)		72,887				495	01/30/2026
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		12/31/2021	Redemption 100.0000		50,453	50,453	49,779	49,796		657		657		50,453				1,058	12/19/2026
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25		09/30/2021	Redemption 100.0000		136,037	136,037	135,450	135,468		569		569		136,037				4,306	10/30/2025
000000-00-0	PROQUEST LLC PROQUEST LLC 10/23/26		02/01/2021	Tax Free Exchange		16,360,687	16,395,217	16,354,229	16,360,213		474		474		16,360,687				47,122	10/23/2026
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		12/31/2021	Redemption 100.0000		298,390	298,390	298,271	298,270		120		120		298,390				4,915	01/29/2027
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		12/31/2021	Redemption 100.0000		30,380	30,380	30,380	30,380						30,380				500	11/08/2024
75975#-AE-9	RELADYNE INC. 2nd lien DDTL 01/21/23		12/23/2021	Redemption 100.0000		1,980,000	1,980,000	1,930,500	1,955,713		24,287		24,287		1,980,000				206,167	01/21/2023
75975#-AU-3	RELADYNE INC. SUB-UNSEC 01/17/23		12/23/2021	Redemption 100.0000		10,067,265	10,067,265	9,966,592	10,010,357		56,908		56,908		10,067,265				1,068,189	01/17/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		05/12/2021	CREDIT SUISSE SECURITIES US LL		348,250	350,000	300,125	304,891		2,590		2,590		307,481		40,769	40,769	2,184	01/30/2027
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		12/31/2021	Redemption 100.0000		758,080	758,080	743,320	744,735		13,344		13,344		758,080				2,887	01/30/2027

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		12/31/2021	Redemption 100.0000		19,250	19,250	19,201	19,202		48		48		19,250				475	02/16/2026
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		12/10/2021	RBC DAIN RAUSCHER INC.		4,402,978	4,436,250	4,414,069	4,419,943		2,879		2,879		4,422,822		(19,843)	(19,843)	179,208	11/28/2025
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		09/30/2021	Redemption 100.0000		34,125	34,125	33,954	34,000		125		125		34,125				750	11/28/2025
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2021	Tax Free Exchange		3,270,980	3,316,688	3,266,937	3,268,802		2,178		2,178		3,270,980				20,028	07/23/2027
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		11/30/2021	Redemption 100.0000		529,108	529,108	528,097	528,266		842		842		529,108				6,594	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/18/2021	DEUTSCHE BANK SECURITIES INCOR		1,309,204	1,322,429	1,297,956	1,302,021		2,272		2,272		1,304,293		4,911	4,911	12,446	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		10/29/2021	Redemption 100.0000		248,947	248,947	244,340	245,105		3,842		3,842		248,947				3,245	04/16/2025
78490B-AB-7	SW HLDGS-LLC INITIAL tl 2nd lien 07/03/26		08/19/2021	Redemption 100.0000		24,341,917	24,341,917	23,855,079	23,973,036		368,882		368,882		24,341,917				1,512,891	07/03/2026
78490B-AC-5	SW HLDGS-LLC SR-UNSEC 06/28/25		08/19/2021	Redemption 100.0000		1,423,518	1,423,518	1,409,799	1,411,843		11,675		11,675		1,423,518				68,616	06/28/2025
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		12/31/2021	Redemption 100.0000		22,028	22,028	22,046	22,038		(10)		(10)		22,028				293	02/22/2024
79546K-AF-7	SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24		01/04/2021	Redemption 100.0000		9,335,290	9,335,290	9,306,838	9,321,586		13,704		13,704		9,335,290				(12,850)	07/05/2024
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		06/04/2021	BARCLAYS BANK PLC		2,090,743	2,119,892	2,109,371	2,113,454		783		783		2,114,236		(23,493)	(23,493)	49,699	01/29/2025
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		12/31/2021	Redemption 100.0000		59,893	59,893	59,662	59,736		157		157		59,893				1,402	01/29/2025
80568B-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		09/29/2021	Redemption 100.0000		231,442	231,442	231,442	231,442						231,442				20,592	03/27/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		07/28/2021	Various		11,505,431	11,570,468	11,512,616	11,529,527		(1,229)		(1,229)		11,528,298		(22,867)	(22,867)	132,602	10/31/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		12/31/2021	Redemption 100.0000		216,259	216,259	215,177	215,493		765		765		216,259				3,028	10/31/2025
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		12/31/2021	Redemption 100.0000		629,422	629,422	632,097	630,973		(1,551)		(1,551)		629,422				11,361	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		02/26/2021	Redemption 100.0000		551,605	551,605	550,226	550,902		703		703		551,605				2,519	06/21/2024
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		12/31/2021	Redemption 100.0000		200,000	200,000	199,500	199,630		370		370		200,000				4,241	12/31/2025
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		12/31/2021	Redemption 100.0000		507,500	507,500	487,200	488,752		18,748		18,748		507,500				13,463	09/03/2026
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		02/24/2021	Redemption 100.0000		(321)	(321)	(320)	(25,395)	24,697	377		25,074		(321)				101	05/11/2025
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		05/05/2021	Redemption 100.0000		(30)	(30)	(30)	(2,384)	2,354			2,354		(30)				30	05/11/2025
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		05/12/2021	WELLS FARGO		4,564,941	4,559,242	4,566,358	4,565,139		(593)		(593)		4,564,546		395	395	49,868	09/20/2026
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		06/30/2021	Redemption 100.0000		23,261	23,261	23,298	23,292		(30)		(30)		23,261				165	09/20/2026
82861B-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 01/31/26		11/01/2021	Redemption 100.0000		473,294	473,294	468,561	469,180		4,115		4,115		473,294				21,738	01/31/2026
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		12/31/2021	Redemption 100.0000		190,775	190,775	189,252	190,088		687		687		190,775				8,434	09/08/2023
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/08/23		12/31/2021	Redemption 100.0000		42,198	42,198	42,198	42,198						42,198				1,841	09/08/2023
83421B-AB-1	Soliant Holdings LLC Term Loan 12/31/26		04/01/2021	Redemption 100.0000		26,440,200	26,440,200	26,175,798	26,201,400		238,800		238,800		26,440,200				280,337	12/31/2026
83578B-AN-3	SOPHIA LP 09/23/27		09/30/2021	Redemption 100.0000		124,688	124,688	123,752	123,761		927		927		124,688				2,826	09/23/2027

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		12/31/2021	Redemption 100.0000		47,905	47,905	47,905	47,905						47,905				1,847	09/23/2025
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		12/31/2021	Redemption 100.0000		78,033	78,033	77,935	77,973		60		60		78,033				1,253	01/31/2025
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		03/04/2021	Redemption 100.0000		40,202,682	40,202,682	40,420,581	40,292,949		(90,267)		(90,267)		40,202,682				503,621	11/14/2022
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		11/01/2021	Redemption 100.0000		493,750	493,750	484,403	486,329		7,421		7,421		493,750				16,227	04/12/2026
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		11/01/2021	Redemption 100.0000		7,577,832	7,577,832	7,597,856	7,588,745		(10,913)		(10,913)		7,577,832				323,073	06/19/2024
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		01/08/2021	Redemption 100.0000		6,298,376	6,298,376	6,329,867	6,314,033		(15,657)		(15,657)		6,298,376				6,193	06/30/2023
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		03/31/2021	Redemption 100.0000		54,219	54,219	54,204	54,211		9		9		54,219				576	09/03/2024
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		05/03/2021	Tax Free Exchange		20,925,621	20,928,711	20,922,921	20,925,397		225		225		20,925,621				296,490	09/03/2024
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan 03/19/26		04/01/2021	Redemption 100.0000		3,000,000	3,000,000	2,977,500	2,980,031		19,969		19,969		3,000,000					03/19/2026
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		12/31/2021	Redemption 100.0000		271,000	271,000	268,931	269,117		1,883		1,883		271,000				10,165	03/19/2027
87422L-AM-2	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/08/26		08/02/2021	BARCLAYS BANK PLC		8,216,016	8,763,750	8,676,113	8,692,473		7,370		7,370		8,699,843		(483,828)	(483,828)	198,468	07/08/2026
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		12/31/2021	Redemption 100.0000		7,685	7,685	7,636	7,645		40		40		7,685				137	05/31/2026
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		12/31/2021	Redemption 100.0000		59,755	59,755	59,158	59,258		497		497		59,755				1,552	11/30/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		12/10/2021	JP MORGAN SECURITIES		4,584,000	4,775,000	4,745,156	4,760,316		4,310		4,310		4,764,627		(180,627)	(180,627)	166,130	02/06/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		12/31/2021	Redemption 100.0000		295,113	295,113	293,964	294,543		569		569		295,113				6,952	02/06/2024
88023H-AD-2	TEMPO ACQUISITION LLC 10/01/26		12/31/2021	Redemption 100.0000		170,780	170,780	170,521	170,515		265		265		170,780				4,144	10/01/2026
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		11/16/2021	Various		3,210,483	3,217,962	3,216,715	3,217,114		86		86		3,217,200		(6,718)	(6,718)	43,291	12/31/2025
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		12/31/2021	Redemption 100.0000		456,433	456,433	455,885	456,061		372		372		456,433				5,099	12/31/2025
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/17/2021	DEUTSCHE BANK SECURITIES INCOR		6,467,500	6,500,000	6,497,639	6,497,621		703		703		6,498,324		(30,824)	(30,824)	49,985	11/13/2026
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		12/31/2021	Redemption 100.0000		1,734,565	1,734,565	1,733,935	1,733,930		635		635		1,734,565				10,638	11/13/2026
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		12/31/2021	Redemption 100.0000		29,549	29,549	29,549	29,549						29,549				583	05/30/2025
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		12/31/2021	Redemption 100.0000		274,609	274,609	274,117	274,180		429		429		274,609				4,640	12/31/2025
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		12/31/2021	Redemption 100.0000		68,945	68,945	68,945	68,945						68,945				1,183	08/22/2024
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		12/31/2021	Redemption 100.0000		177,747	177,747	176,481	176,906		841		841		177,747				3,445	12/18/2024
89612H-AC-9	TRICORBRAUN INC TRICORBRAUN INC 11/30/23		03/03/2021	Redemption 100.0000		12,017,347	12,017,347	11,855,898	11,929,878		87,470		87,470		12,017,347				99,944	11/30/2023
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24		03/02/2021	Tax Free Exchange		21,997,094	21,999,398	21,991,784	21,997,076		18		18		21,997,094				58,403	09/23/2024
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		12/31/2021	Redemption 100.0000		734,532	734,532	733,056	733,717		814		814		734,532				16,618	05/16/2024
90385K-AD-3	ULTIMATE SOFTWARE GROUP INC 05/03/26		01/28/2021	Tax Free Exchange		3,565,820	3,615,938	3,561,698	3,565,039		781		781		3,565,820				8,588	05/03/2026
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		05/21/2021	CONVERSION		27,044,736	36,001,584	16,950,626	16,950,626						16,950,626		10,094,110	10,094,110	(128,516)	04/12/2024

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91335P-AE-9	UNIVAR USA INC UNIVAR USA INC 07/01/24		06/03/2021	Redemption 100.0000		22,001,689	22,001,689	22,025,670	22,013,406		(11,718)		(11,718)		22,001,689				223,009	07/01/2024
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		12/31/2021	Redemption 100.0000		16,625	16,625	16,625	16,625						16,625				472	07/24/2026
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		01/05/2021	U.S. BANCORP LIBRA		5,070,226	5,213,600	5,187,532	5,194,921		143		143		5,195,064		(124,838)	(124,838)		08/20/2025
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/28/2021	Redemption 100.0000		4,291,568	4,291,568	4,286,203	4,288,213		3,355		3,355		4,291,568				61,528	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/28/2021	Redemption 100.0000		7,356,974	7,356,974	7,347,777	7,351,222		5,752		5,752		7,356,974				105,476	04/03/2025
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		06/22/2021	Redemption 101.0000		22,877,504	22,650,994	22,650,994	22,650,994		229,334		229,334		22,880,328		(2,824)	(2,824)	1,295,711	10/31/2024
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		12/31/2021	Redemption 100.0000		142,857	142,857	141,071	141,129		1,728		1,728		142,857				4,524	09/16/2026
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		04/19/2021	Redemption 100.0000		28,325,852	28,325,852	28,155,050	28,285,455		40,397		40,397		28,325,852				363,369	05/16/2022
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		04/19/2021	Redemption 100.0000		3,947,349	3,947,349	3,919,970	3,941,009		6,341		6,341		3,947,349				50,637	05/16/2022
94732Y-AS-2	WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25		02/10/2021	Redemption 100.0000		10,361,187	10,361,187	10,341,534	10,346,251		14,936		14,936		10,361,187				48,147	10/10/2025
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		12/31/2021	Redemption 100.0000		1,921,276	1,921,276	1,920,974	1,920,942		334		334		1,921,276				39,517	10/20/2027
96208U-AP-6	WEX INC WEX INC 05/17/26		04/01/2021	Redemption 100.0000		45,318,064	45,318,064	45,535,884	45,489,849		(171,785)		(171,785)		45,318,064				181,549	05/17/2026
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		12/31/2021	Redemption 100.0000		266,722	266,722	265,402	265,630		1,092		1,092		266,722				11,786	04/03/2023
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		12/31/2021	Redemption 100.0000		51,054	51,054	51,037	51,039		15		15		51,054				1,064	05/16/2025
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		12/31/2021	Redemption 100.0000		23,813	23,813	23,693	23,691		122		122		23,813				771	12/16/2027
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		12/31/2021	Redemption 100.0000		29,167	29,167	28,875	28,926		241		241		29,167				1,155	06/18/2024
98149H-A*-9	WORLD 50 INC REVOLVER 01/12/26		12/01/2021	Redemption 100.0000		3,529,412	3,529,412	3,494,118	3,529,412						3,529,412				103,707	01/12/2026
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/14/2021	Redemption 100.0000		(112,500)	(112,500)	(110,659)	(112,500)						(112,500)					01/10/2027
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		12/31/2021	Redemption 100.0000		67,250	67,250	67,250	67,250						67,250				789	05/30/2025
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		12/31/2021	Redemption 100.0000		291,417	291,417	288,533	288,863		2,553		2,553		291,417				10,030	02/06/2026
98422B-AB-5	XPERI CORP 06/01/25		06/08/2021	Redemption 100.0000		6,990,000	6,990,000	6,325,950	6,389,040		600,960		600,960		6,990,000				103,232	06/01/2025
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		05/27/2021	CITIGROUP GLOBAL MARKETS INC		1,919,413	1,936,356	1,921,833	1,923,188		1,030		1,030		1,924,217		(4,804)	(4,804)	16,876	01/17/2027
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		12/31/2021	Redemption 100.0000		10,552	10,552	10,108	10,152		399		399		10,552				237	01/17/2027
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B 07/02/25		12/31/2021	Redemption 100.0000		105,383	105,383	105,646	105,595		(212)		(212)		105,383				1,403	07/02/2025
AAZ992-6J-0	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		09/15/2021	Tax Free Exchange		(13,026,000)	(13,026,000)	(13,026,000)	(13,026,000)						(13,026,000)					04/01/2026
BL3220-48-2	HAMILTON HOLDCO LLC TERM B 01/02/27		12/17/2021	Redemption 100.0000		20,231,250	20,231,250	20,191,171	20,193,640		37,611		37,611		20,231,250				397,549	01/02/2027
BL3284-00-9	Froneri US INC TERM 01/31/27		08/19/2021	WELLS FARGO		1,945,041	1,979,685	1,895,549	1,904,076		7,598		7,598		1,911,673		33,367	33,367	26,271	01/31/2027
BL3284-00-9	Froneri US INC TERM 01/31/27		12/31/2021	Redemption 100.0000		90,781	90,781	89,559	89,684		1,096		1,096		90,781				1,212	01/31/2027
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		05/28/2021	Redemption 100.0000		1,641,750	1,641,750	1,608,915	1,611,957		29,793		29,793		1,641,750				30,812	06/30/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		05/28/2021	Redemption 100.0000		1,328,591	1,328,591	1,302,019	1,302,945		25,646		25,646		1,328,591				24,410	06/30/2027
BL3462-21-7	GRANITE ACQUISITION INC 09/19/22		02/11/2021	Redemption 100.0000		43,092,557	43,092,557	43,256,268	43,233,595		(141,038)		(141,038)		43,092,557				238,202	09/19/2022
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27		10/01/2021	Redemption 100.0000		7,392	7,392	7,355	7,355		37		37		7,392				105	12/16/2027
BL3562-70-1	XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25		02/26/2021	Tax Free Exchange		21,738,817	21,759,526	21,730,576	21,738,041		776		776		21,738,817				73,521	02/24/2025
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		12/31/2021	Redemption 100.0000		472,714	472,714	472,451	472,461		254		254		472,714				5,649	11/19/2026
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS 06/02/25		12/31/2021	Redemption 100.0000		1,061,622	1,061,622	1,044,917	1,041,339		20,283		20,283		1,061,622				20,729	06/02/2025
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		12/30/2021	Redemption 100.0000		832,618	832,618	829,496	830,034		2,584		2,584		832,618				11,518	03/01/2026
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		12/31/2021	Redemption 100.0000		8,545,241	8,545,241	8,451,243	8,464,545		80,696		80,696		8,545,241				221,920	10/01/2025
Z00059-73-5	TRIDENT HLDG CO-LLC 09/30/21		03/08/2021	WORTHLESS			1,527,440	92,373			1,218		1,218		1,218		(1,218)	(1,218)		09/30/2021
Z00061-23-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		1,797,043	1,797,043	1,797,043	1,797,043						1,797,043				24,001	06/11/2023
Z00066-88-8	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		12/14/2021	Redemption 100.0000		722,892	722,892	722,892	722,892						722,892				21,235	04/08/2024
Z00067-63-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		3,954,072	3,954,072	3,954,072	3,954,072						3,954,072				52,809	06/11/2023
Z00070-01-3	NEW ERA TECHNOLOGY INC Revolver 09/24/25		04/30/2021	Redemption 100.0000		6,847,552	6,847,552	6,820,745	6,825,264		22,288		22,288		6,847,552				142,168	09/24/2025
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		12/23/2021	Redemption 100.0000		509,301	509,301	504,208	504,879		4,423		4,423		509,301				19,012	09/30/2026
Z00070-18-7	SW HLDGS-LLC SR-UNSEC SERIES LLC DD T/L 06/08/25		08/19/2021	Redemption 100.0000		711,500	711,500	711,500	711,500						711,500				64,082	06/08/2025
Z00070-76-5	SW HLDGS-LLC SUB-UNSEC SERIES 2019 T/L 10/31/25		08/19/2021	Redemption 100.0000		4,397,426	4,397,426	4,397,426	4,395,347		2,080		2,080		4,397,426				275,114	10/31/2025
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		10/08/2021	Redemption 100.0000		579,381	579,381	573,588	574,277		5,105		5,105		579,381				33,750	11/06/2025
Z00073-12-4	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		12/01/2021	COP HOME SERVICES HOLDINGS		11,245,346	10,799,000	10,583,020	10,616,043		(1,272)		(1,272)		10,614,771		630,574	630,574		11/13/2025
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	07/13/2021	DIRECT WITH COUNTERPARTY FIXED																07/05/2022
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	07/10/2021	Redemption 100.0000		6,648	6,648	6,606	6,551		97		97		6,648				114	07/05/2022
000000-00-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	01/04/2021	Redemption 100.0000		44,878	44,878	44,304	44,674		204		204		44,878				770	07/05/2022
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	04/01/2021	Redemption 100.0000		3,859	3,859	3,835	3,849		9		9		3,859				127	07/05/2022
000000-00-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2021	Redemption 100.0000		19,825	19,825	19,571	19,735		90		90		19,825				651	07/05/2022
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	04/01/2021	Redemption 100.0000		2,789	2,789	2,771	2,782		7		7		2,789				92	07/05/2022
000000-00-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2021	Redemption 100.0000		25,053	25,053	24,733	24,939		114		114		25,053				823	07/05/2022
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	05/10/2021	Redemption 100.0000		39,382	39,382	39,134	39,286		96		96		39,382				1,294	07/05/2022
000000-00-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	05/10/2021	Redemption 100.0000		262,423	262,423	259,066	261,233		1,190		1,190		262,423				8,624	07/05/2022
000000-00-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	06/30/2021	Redemption 100.0000		2,526,590	2,526,590	2,510,690	2,520,453		6,136		6,136		2,526,590				124,361	07/05/2022
000000-00-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	06/30/2021	Redemption 100.0000		16,836,031	16,836,031	16,620,677	16,759,668		76,363		76,363		16,836,031				828,684	07/05/2022

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	05/12/2021	BARCLAYS BANK PLC		4,843,938	4,850,000	4,862,125	4,857,872		(759)		(759)		4,857,113		(13,176)	(13,176)	37,297	05/30/2025
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	03/31/2021	Redemption 100.0000		12,500	12,500	12,531	12,520		(20)		(20)		12,500				59	05/30/2025
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	12/31/2021	Redemption 100.0000		246,577	246,577	243,717	243,711		2,866		2,866		246,577				6,082	05/31/2025
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	05/07/2021	SEA PORT GROUP THE LLC		12,084,750	18,450,000	9,932,189	10,238,184						10,238,184		1,846,566	1,846,566	276,750	02/10/2023
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	03/31/2021	Redemption 100.0000		128,125	128,125	68,974	71,099		57,027		57,027		128,125				1,922	02/10/2023
36259#-AA-6	GSM ACQUISITION CORP Revolver 11/16/26	D	12/01/2021	Redemption 100.0000		607,595	607,595	601,519	601,595		6,000		6,000		607,595				(599,856)	11/16/2026
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	03/31/2021	Redemption 100.0000		1,604	1,604	1,588	1,588		16		16		1,604				19	11/16/2026
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	03/31/2021	Redemption 100.0000		28,210	28,210	27,928	27,931		279		279		28,210				394	11/16/2026
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	06/30/2021	Redemption 100.0000		3,801	3,801	3,763	3,763		38		38		3,801				128	11/16/2026
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	09/30/2021	Redemption 100.0000		56,537	56,537	55,972	55,978		560		560		56,537				2,381	11/16/2026
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	10/29/2021	Redemption 100.0000		323,971	323,971	323,353	323,456		515		515		323,971				3,082	04/16/2025
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	03/18/2021	Redemption 100.0000		8,338,710	8,338,710	8,317,857	8,328,984		9,726		9,726		8,338,710				62,584	01/31/2024
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25	D	12/31/2021	Redemption 100.0000		87,750	87,750	87,530	87,611		139		139		87,750				1,563	03/28/2025
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	12/14/2021	DEUTSCHE BANK SECURITIES INCOR		13,769,719	13,918,174	13,848,583	13,863,637		19,220		19,220		13,882,857		(113,137)	(113,137)	543,690	02/21/2026
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	09/30/2021	Redemption 100.0000		107,046	107,046	106,511	106,627		419		419		107,046				2,083	02/21/2026
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	12/31/2021	Redemption 100.0000		65,750	65,750	65,421	65,424		326		326		65,750				1,660	10/31/2026
L2968E-AB-8	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24	D	03/25/2021	Redemption 100.0000		3,208,625	3,208,625	3,192,582	3,200,452		8,173		8,173		3,208,625				37,434	04/29/2024
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	12/31/2021	Redemption 100.0000		28,849	28,849	28,813	28,826		23		23		28,849				339	04/25/2025
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	12/31/2021	Redemption 100.0000		71,645	71,645	70,950	71,172		474		474		71,645				954	09/09/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						2,227,348,004	2,280,826,008	2,207,345,802	2,209,683,241	1,606,127	1,903,679	(406,148)	3,915,954		2,213,599,189		13,748,812	13,748,812	44,635,609	XXX
8399997. Total - Bonds - Part 4						28,792,774,485	27,662,600,564	27,458,801,052	27,422,483,602	11,320,638	144,059,421	1,094,510	154,285,549	(11,418,214)	27,576,972,646	11,621,672	916,261,634	927,883,306	1,115,219,106	XXX
8399998. Total - Bonds - Part 5						6,382,417,644	6,397,514,233	6,359,639,354			(6,013,620)	3,444	(6,017,064)		6,376,614,864		4,934,613	4,934,613	36,709,879	XXX
8399999. Total - Bonds						35,175,192,129	34,060,114,797	33,818,440,406	27,422,483,602	11,320,638	138,045,801	1,097,954	148,268,485	(11,418,214)	33,953,587,510	11,621,672	921,196,247	932,817,919	1,151,928,985	XXX
302948-12-6	FCG ACQUISITIONS INC SERIES A-1 FLOW CONTROL GROUP		04/01/2021	MORGAN J.P. SECURITIES INC.	11,054.000	27,389,509	0.00	11,054,449	11,054,449						11,054,449		16,335,059	16,335,059	1,915,650	
55372*-12-0	MSM ACQUISITIONS SERIES A		01/06/2021	MSM ACQUISITIONS	0.000	(1,007,756)	0.00										(1,007,756)	(1,007,756)		
55372*-13-8	MSM ACQUISITIONS SERIES B		01/06/2021	MSM ACQUISITIONS	0.000	(14,923)	0.00										(14,923)	(14,923)		
55372*-14-6	MSM ACQUISITIONS SPECTRIO PREF SERIES C		01/06/2021	MSM ACQUISITIONS	0.000	(67,904)	0.00										(67,904)	(67,904)		
87271T-20-4	TIAA TIA 2017-W2A NOTE		02/25/2021	US BANK GLOBAL CORP TRUST SVRS	(20,000,000.000)	(20,000,000)	0.00	(20,000,000)	(20,000,000)						(20,000,000)					
925568-10-3	VETTA-LLC FKA BPCP SPARTAN MER CLASS C UNITS		03/08/2021	DEFAULT	740.000		0.00	342,104		342,104			342,104		342,104		(342,104)	(342,104)		
92671#-12-7	VIEW INC. SERIES H		03/09/2021	Tax Free Exchange	33,051,586.000	7,271,349	0.00	7,271,349	72,713						7,271,349					
Z00067-41-5	TIAA CHURCHILL MIDDLE MARKET C PFDS	D	11/04/2021	Taxable Exchange	76,877,589.000	66,807,428	0.00	76,877,589	76,877,589						76,877,589		(10,070,161)	(10,070,161)	3,098,750	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						80,377,703	XXX	75,545,491	68,004,751	342,104			342,104		75,545,491		4,832,211	4,832,211	5,014,400	XXX

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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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89147L-2#-6	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER		08/24/2021	Redemption 0.0000	361,909.000		0.00	3,619,089	3,619,089						3,619,089		(3,619,089)	(3,619,089)		
89147L-3#-5	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER		10/08/2021	CONVERSION	176,182.000	1,792,652	0.00	1,761,820	1,761,820						1,761,820		30,832	30,832	40,502	
89147L-3#-5	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER		08/24/2021	Redemption 0.0000	651,436.000		0.00	6,514,362	6,514,362						6,514,362		(6,514,362)	(6,514,362)		
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,792,652	XXX	11,895,271	11,895,271						11,895,271		(10,102,619)	(10,102,619)	40,502	XXX
8999997. Total - Preferred Stocks - Part 4						82,170,355	XXX	87,440,762	79,900,022	342,104			342,104		87,440,762		(5,270,408)	(5,270,408)	5,054,902	XXX
8999998. Total - Preferred Stocks - Part 5						21,135,348	XXX	20,554,820							20,554,820		580,528	580,528		XXX
8999999. Total - Preferred Stocks						103,305,703	XXX	107,995,582	79,900,022	342,104			342,104		107,995,582		(4,689,880)	(4,689,880)	5,054,902	XXX
092278-10-6	BLACKBOARD INC. COMMON STOCK		12/09/2021	JP MORGAN SECURITIES	3,834,180.000	11,807,883		3,987,547	4,754,383	(766,836)			(766,836)		3,987,547		7,820,335	7,820,335		
38388F-10-8	WR GRACE & CO WR GRACE & CO		01/07/2021	JONES TRADING CPX	211,063.000	11,394,455		11,570,478	23,025,247	(11,454,769)			(11,454,769)		23,025,247		(176,023)	(176,023)		
62010U-10-1	MOTORS LIQUIDATION CO GUC TRUS MOTORS LIQUIDATION CO GUC TR		03/29/2021	TENDER SALE	30,268.000	10,635			53,574	(53,574)			(53,574)				10,635	10,635	51,632	
87245R-19-3	TC ENHANCED LARGE CAP GROWTH I FD # 3456 ADVISOR CLASS		12/01/2021	DIRECT	9,257.000	84,981		100,000	84,980	15,020			15,020		100,000		(15,019)	(15,019)		
87245R-21-9	TC ENHANCED LARGE CAP VALUE IN FD # 3457 ADVISOR CLASS		12/01/2021	DIRECT	11,061.000	72,140		100,000	72,116	27,884			27,884		100,000		(27,860)	(27,860)		
87245R-36-7	TC ENHANCED INTER EQ INDEX AD FD # 3450		12/01/2021	DIRECT	14,673.000	99,623		100,000	99,631	369			369		100,000		(377)	(377)		
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		08/24/2021	BROWN BROTHERS HARRIMAN CP	570,715.000	13,930,000		11,733,447	14,213,567	(2,480,120)			(2,480,120)		11,733,447		2,196,553	2,196,553		
ZD1414-14-7	COP MOORE HOME SERVICES		12/01/2021	COP HOME SERVICES HOLDINGS	72,220.000	35,050,934		7,528,571	21,724,678	(14,196,106)			(14,196,106)		7,528,571		28,381,958	28,381,958		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/29/2021	FEDERAL HOME LOAN BANK	936,450.000	93,645,000		93,645,000	93,645,000						93,645,000				649,902	
ZD9595-97-0	DECOPAC HOLDINGS		05/14/2021	JP MORGAN SECURITIES	12,000.000	22,598,771		12,000,000	23,431,498	(11,431,498)			(11,431,498)		12,000,000		10,598,771	10,598,771		
369822-10-1	GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP	C	05/26/2021	TENDER SALE	911,765.000	17,323,535		7,750,000	7,759,120	(9,120)			(9,120)		7,750,000		9,573,535	9,573,535		
670851-50-0	OI SA OI SA-ADR	D	10/08/2021	Various	2,800,047.000	3,044,619		29,401	5,684,095	(5,654,695)			(5,654,695)		29,401		3,015,219	3,015,219		
G9087Q-10-2	TRONOX HOLDINGS PLC TRONOX HOLDINGS PLC-CLASS A	C	01/11/2021	JONES TRADING CPX	248,690.000	3,211,111		3,180,745	6,780,235	(3,599,489)			(3,599,489)		6,780,235		30,366	30,366		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						212,273,687	XXX	151,725,189	201,328,124	(49,602,934)			(49,602,934)		166,779,448		61,408,093	61,408,093	701,534	XXX
370ESC-69-1	GENERAL MOTORS CO GENERAL MOTORS CORP ESCROW		03/30/2021	TENDER SALE	110,634.000	390											390	390	8,962	
D61977-10-0	PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG	B	12/27/2021	JONES TRADING CPX	1,921,159.000	18,427,721		13,933,500	17,485,030	(1,173,492)			(1,173,492)	(2,378,038)	15,531,782	1,598,282	2,895,939	4,494,221	252,070	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						18,428,111	XXX	13,933,500	17,485,030	(1,173,492)			(1,173,492)	(2,378,038)	15,531,782	1,598,282	2,896,329	4,494,611	261,032	XXX
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	18,701,416		18,701,416	18,701,416						18,701,416					
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000											(32)		(32)		
68062#-10-8	OLEUM HOLDING COMPANY, INC.		09/02/2021	Teachers Insurance and Annuity Association of America	0.000	136,202,015														
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						154,903,431	XXX	18,701,416	18,701,416						18,701,416	(32)		(32)		XXX
670713-65-0	NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL R6		10/06/2021	BFDS BROKER	246,250.000	6,545,350		4,925,000	6,067,600	(1,142,600)			(1,142,600)		4,925,000		1,620,350	1,620,350	205,126	
670713-66-8	NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I		10/06/2021	BFDS BROKER	1,250.000	33,225		25,000	30,800	(5,800)			(5,800)		25,000		8,225	8,225	1,041	
670713-67-6	NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I		10/06/2021	BFDS BROKER	1,250.000	33,225		25,000	30,725	(5,725)			(5,725)		25,000		8,225	8,225	430	
670713-68-4	NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL A		10/06/2021	BFDS BROKER	1,250.000	33,227		25,000	30,788	(5,788)			(5,788)		25,000		8,227	8,227	886	
67092P-70-6	NURE NUVEEN SHORT-TERM REIT ETF		09/29/2021	CITADEL SECURITIES LLC	125,000.000	4,501,252		3,253,750	3,372,163	(118,413)			(118,413)		3,253,750		1,247,502	1,247,502	49,200	
67092P-85-4	NUVEEN ESG YIELD CORP B ETF		12/21/2021	Various	500,000.000	12,177,951		12,600,318	12,497,050	103,268			103,268		12,600,318		(422,368)	(422,368)	552,580	
9499999. Subtotal - Common Stocks - Mutual Funds						23,324,230	XXX	20,854,068	22,029,126	(1,175,058)			(1,175,058)		20,854,068		2,470,161	2,470,161	809,263	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67079F-10-1	NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM		01/12/2021	Stifel Investment Services	10,128.000	98,912		100,000	97,026	2,974			2,974		100,000		(1,088)	(1,088)		
9699999. Subtotal - Closed-End Funds						98,912	XXX	100,000	97,026	2,974			2,974		100,000		(1,088)	(1,088)		XXX
9799997. Total - Common Stocks - Part 4						409,028,371	XXX	205,314,173	259,640,722	(51,948,510)			(51,948,510)	(2,378,038)	221,966,714	1,598,250	66,773,495	68,371,745	1,771,829	XXX
9799998. Total - Common Stocks - Part 5						6,216,814,373	XXX	6,183,876,644							6,183,876,644		32,937,728	32,937,728	2,271,649	XXX
9799999. Total - Common Stocks						6,625,842,744	XXX	6,389,190,817	259,640,722	(51,948,510)			(51,948,510)	(2,378,038)	6,405,843,358	1,598,250	99,711,223	101,309,473	4,043,478	XXX
9899999. Total - Preferred and Common Stocks						6,729,148,447	XXX	6,497,186,399	339,540,744	(51,606,406)			(51,606,406)	(2,378,038)	6,513,838,940	1,598,250	95,021,343	96,619,593	9,098,380	XXX
9999999 - Totals						41,904,340,576	XXX	40,315,626,805	27,762,024,346	(40,285,768)	138,045,801	1,097,954	96,662,079	(13,796,252)	40,467,426,450	13,219,922	1,016,217,590	1,029,437,512	1,161,027,365	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		04/13/2021	KEYBANC CAPITAL MARKETS	12/01/2021	Paydown	4,909,285	5,013,607	4,909,285	4,909,285		(104,322)		(104,322)					40,465	11,152
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		03/01/2021	Interest Capitalization	12/01/2021	Paydown	53,842	53,842	53,842	53,842									973	
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		01/01/2021	Interest Capitalization	07/08/2021	MORGAN STANLEY & CO. INC.	30,987	30,987	33,727	30,987							2,740	2,740	578	
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		01/01/2021	Interest Capitalization	07/01/2021	Paydown	6,871	6,871	6,871	6,871									70	
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/01/2021	Interest Capitalization	12/01/2021	Paydown	13,996	13,996	13,996	13,996									209	
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		05/01/2021	Interest Capitalization	12/01/2021	Paydown	31,216	31,216	31,216	31,216									565	
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		03/01/2021	Interest Capitalization	12/01/2021	Paydown	101,706	101,706	101,706	101,706									2,478	
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		04/01/2021	Interest Capitalization	12/01/2021	Paydown	88,907	88,907	88,907	88,907									2,121	
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		01/01/2021	Interest Capitalization	12/01/2021	Paydown	41,958	41,958	41,958	41,958									943	
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		08/01/2021	Interest Capitalization	12/01/2021	Paydown	48,562	48,562	48,562	48,562									953	
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		09/01/2021	Interest Capitalization	12/01/2021	Paydown	31,527	31,527	31,527	31,527									724	
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		04/01/2021	Interest Capitalization	12/01/2021	Paydown	169,293	169,293	169,293	169,293									3,753	
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		10/01/2021	Interest Capitalization	12/01/2021	Paydown	24,658	24,658	24,658	24,658									491	
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		03/01/2021	Interest Capitalization	12/01/2021	Paydown	39,472	39,472	39,472	39,472									739	
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		05/01/2021	Interest Capitalization	07/08/2021	MORGAN STANLEY & CO. INC.	340,458	340,458	370,568	340,458							30,109	30,109	4,543	
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		05/01/2021	Interest Capitalization	07/01/2021	Paydown	21,002	21,002	21,002	21,002									226	
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		04/01/2021	Interest Capitalization	07/08/2021	MORGAN STANLEY & CO. INC.	770,966	770,966	839,149	770,966							68,182	68,182	11,010	
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		04/01/2021	Interest Capitalization	07/01/2021	Paydown	50,389	50,389	50,389	50,389									574	
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		02/01/2021	Interest Capitalization	05/18/2021	JP MORGAN SECURITIES	647,418	647,418	702,448	647,418							55,030	55,030	7,867	
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		02/01/2021	Interest Capitalization	06/23/2021	Paydown	91,160	91,160	91,160	91,160									2,675	
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		10/01/2021	Interest Capitalization	12/01/2021	Paydown	18,643	18,643	18,643	18,643									377	
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		02/01/2021	Interest Capitalization	09/07/2021	GOLDMAN SACHS & COMPANY	59,012	59,012	62,847	59,012							3,836	3,836	1,151	
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		02/01/2021	Interest Capitalization	09/01/2021	Paydown	13,989	13,989	13,989	13,989									170	
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		03/01/2021	Interest Capitalization	12/01/2021	Paydown	37,281	37,281	37,281	37,281									610	
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		10/01/2021	Interest Capitalization	12/01/2021	Paydown	19,078	19,078	19,078	19,078									286	
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		11/01/2021	Interest Capitalization	12/01/2021	Paydown	2,561	2,561	2,561	2,561									51	
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		04/01/2021	Interest Capitalization	12/07/2021	WELLS FARGO	229,181	229,181	237,418	229,181							8,236	8,236	4,678	
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		04/01/2021	Interest Capitalization	12/01/2021	Paydown	32,014	32,014	32,014	32,014									474	
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		10/01/2021	Interest Capitalization	12/08/2021	CITIGROUP GLOBAL MARKETS INC	1,318,097	1,318,097	1,388,533	1,318,097							70,436	70,436	22,669	
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		10/01/2021	Interest Capitalization	12/01/2021	Paydown	60,366	60,366	60,366	60,366									911	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2021	Interest Capitalization	12/01/2021	Paydown	24,044	24,044	24,044	24,044									340	
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		06/16/2021	JP MORGAN SECURITIES	12/01/2021	Paydown		4,317,549				(4,317,549)		(4,317,549)					346,025	83,126
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		03/22/2021	BANK OF AMERICA	12/01/2021	Paydown		5,474,750		5,921,458		446,708		446,708			(5,921,458)	(5,921,458)	472,890	109,189
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		05/18/2021	JP MORGAN SECURITIES	12/01/2021	Paydown		2,722,139				(2,722,139)		(2,722,139)					201,196	59,323
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		08/10/2021	GOLDMAN SACHS & COMPANY	12/01/2021	Paydown		1,564,348				(1,564,348)		(1,564,348)					91,696	36,535
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		09/07/2021	GOLDMAN SACHS & COMPANY	12/01/2021	Paydown		429,357				(429,357)		(429,357)					20,693	10,031
912810-TA-6	WI TREASURY SEC 1.750% 08/15/41		10/21/2021	Various	12/28/2021	Various	296,000,000	282,339,667	288,372,578	282,447,793		108,126		108,126			5,924,785	5,924,785	1,825,374	837,503
912810-TC-2	US TREASURY N B 2.000% 11/15/41		12/10/2021	Various	12/28/2021	Various	195,000,000	195,184,217	197,910,352	195,183,485		(733)		(733)			2,726,867	2,726,867	359,392	218,679
91282C-BL-4	US TREASURY N B 1.125% 02/15/31		04/16/2021	Various	05/18/2021	Various	819,000,000	778,483,984	781,889,539	778,817,346		333,362		333,362			3,072,193	3,072,193	1,929,966	1,116,547
91282C-BZ-3	WI TREASURY SEC 1.250% 04/30/28		05/10/2021	WELLS FARGO	10/29/2021	Various	140,000,000	140,306,250	138,840,625	140,286,234		(20,016)		(20,016)			(1,445,609)	(1,445,609)	873,013	52,310
91282C-CB-5	US TREASURY N B 1.625% 05/15/31		08/10/2021	Various	08/17/2021	Various	1,594,472,000	1,611,134,068	1,640,592,423	1,610,981,904		(152,165)		(152,165)			29,610,519	29,610,519	5,608,321	2,078,140
91282C-CH-2	US TREASURY N B 1.250% 06/30/28		07/16/2021	BMO CAPITAL MARKETS	11/02/2021	Various	130,000,000	131,503,125	128,562,500	131,443,173		(59,952)		(59,952)			(2,880,673)	(2,880,673)	551,291	83,899
91282C-CR-0	US TREASURY N B 1.000% 07/31/28		08/04/2021	WELLS FARGO	08/30/2021	Various	100,000,000	100,121,094	99,323,980	100,120,426		(668)		(668)			(796,445)	(796,445)	53,519	13,587
91282C-CS-8	WI TREASURY SEC 1.250% 08/15/31		09/07/2021	Various	11/23/2021	Various	1,199,723,000	1,196,176,922	1,169,086,649	1,196,264,392		87,470		87,470			(27,177,742)	(27,177,742)	3,377,344	162,744
91282C-CV-1	US TREASURY N B 1.125% 08/31/28		08/30/2021	JP MORGAN SECURITIES	10/27/2021	DEUTSCHE BANK SECURITIES INCOR	42,700,000	42,800,078	41,929,398	42,798,447		(1,631)		(1,631)			(869,049)	(869,049)	76,966	
91282C-DJ-7	WI TREASURY SEC 1.375% 11/15/31		12/02/2021	Various	12/02/2021	Various	521,400,000	510,227,154	513,346,221	510,250,322		23,169		23,169			3,095,898	3,095,898	195,476	38,823
0599999. Subtotal - Bonds - U.S. Governments							5,047,622,939	5,012,216,963	5,009,420,775	5,003,842,919		(8,374,045)		(8,374,045)			5,577,855	5,577,855	16,096,836	4,911,588
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D	04/06/2021	BANK OF AMERICA	04/06/2021	Various	5,550,000	5,546,559	5,554,884	5,546,559							8,325	8,325		
1099999. Subtotal - Bonds - All Other Governments							5,550,000	5,546,559	5,554,884	5,546,559							8,325	8,325		
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 2.253% 11/25/39		11/17/2021	Various	12/27/2021	Paydown	4,316,525	4,291,506	4,316,525	4,316,525		25,020		25,020					43,427	4,927
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.103% 01/25/40		01/26/2021	Various	07/16/2021	BANK OF AMERICA	16,143,349	16,093,719	16,213,976	16,120,021		26,302		26,302			93,955	93,955	188,445	17,984
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.103% 01/25/40		01/26/2021	Various	06/25/2021	Paydown	2,356,651	2,349,406	2,356,651	2,356,651		7,245		7,245					22,120	2,625
20754W-AE-5	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2B 144 2.103% 01/25/40		07/16/2021	BANK OF AMERICA	11/05/2021	Various	18,150,404	18,207,124	18,191,645	18,184,588		(22,536)		(22,536)			7,057	7,057	136,227	27,417
20754W-AE-5	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2B 144 2.103% 01/25/40		07/16/2021	BANK OF AMERICA	10/25/2021	Paydown	2,149,596	2,156,314	2,149,596	2,149,596		(6,717)		(6,717)					15,209	3,247
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		10/01/2021	Interest Capitalization	12/01/2021	Paydown	42,521	42,521	42,521	42,521									855	
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		08/01/2021	Interest Capitalization	12/01/2021	Paydown	31,397	31,397	31,397	31,397									676	
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		04/01/2021	Interest Capitalization	12/01/2021	Paydown	56,925	56,925	56,925	56,925									960	
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		09/01/2021	Interest Capitalization	12/01/2021	Paydown	239,095	239,095	239,095	239,095									5,219	
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		03/01/2021	Interest Capitalization	12/01/2021	Paydown	41,181	41,181	41,181	41,181									660	
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		02/01/2021	Interest Capitalization	12/01/2021	Paydown	28,932	28,932	28,932	28,932									578	
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		02/01/2021	Interest Capitalization	12/01/2021	Paydown	42,360	42,360	42,360	42,360									879	
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		11/01/2021	Interest Capitalization	12/08/2021	SUNTRUST CAPITAL MARKETS	1,423,404	1,423,404	1,542,615	1,423,404							119,210	119,210	30,208	
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		11/01/2021	Interest Capitalization	12/01/2021	Paydown	20,879	20,879	20,879	20,879									415	
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		07/01/2021	Interest Capitalization	12/01/2021	Paydown	499,760	499,760	499,760	499,760									10,062	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		04/01/2021	Interest Capitalization	12/01/2021	Paydown	95,202	95,202	95,202	95,202									1,559	
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		08/01/2021	Interest Capitalization	12/01/2021	Paydown	523,933	523,933	523,933	523,933									11,127	
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		04/01/2021	Interest Capitalization	12/01/2021	Paydown	140,024	140,024	140,024	140,024									2,615	
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		10/01/2021	Interest Capitalization	12/01/2021	Paydown	100,821	100,821	100,821	100,821									2,098	
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		10/01/2021	Interest Capitalization	12/01/2021	Paydown	49,818	49,818	49,818	49,818									851	
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		08/01/2021	Interest Capitalization	12/01/2021	Paydown	52,763	52,763	52,763	52,763									897	
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		04/01/2021	Interest Capitalization	12/08/2021	MORGAN STANLEY & CO. INC.	152,989	152,989	162,837	152,989							9,849	9,849	4,416	
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		04/01/2021	Interest Capitalization	12/01/2021	Paydown	44,562	44,562	44,562	44,562									723	
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		11/01/2021	Interest Capitalization	12/01/2021	Paydown	5,681	5,681	5,681	5,681									113	
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		09/01/2021	Interest Capitalization	12/01/2021	Paydown	139,548	139,548	139,548	139,548									2,911	
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2021	Interest Capitalization	12/01/2021	Paydown	46,119	46,119	46,119	46,119									725	
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		07/01/2021	Interest Capitalization	12/01/2021	Paydown	119,225	119,225	119,225	119,225									2,136	
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2021	Interest Capitalization	12/01/2021	Paydown	61,847	61,847	61,847	61,847									955	
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		08/01/2021	Interest Capitalization	12/01/2021	Paydown	66,007	66,007	66,007	66,007									1,381	
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		11/01/2021	Interest Capitalization	12/01/2021	Paydown	37,019	37,019	37,019	37,019									645	
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		10/01/2021	Interest Capitalization	12/03/2021	JP MORGAN SECURITIES	387,149	387,149	401,304	387,149							14,155	14,155	6,497	
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		10/01/2021	Interest Capitalization	12/01/2021	Paydown	25,383	25,383	25,383	25,383									381	
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		11/01/2021	Interest Capitalization	12/03/2021	JP MORGAN SECURITIES	482,335	482,335	499,971	482,335							17,635	17,635	7,486	
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		11/01/2021	Interest Capitalization	12/01/2021	Paydown	5,903	5,903	5,903	5,903									88	
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		11/01/2021	Interest Capitalization	12/03/2021	JP MORGAN SECURITIES	684,497	684,497	709,523	684,497							25,027	25,027	10,624	
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		11/01/2021	Interest Capitalization	12/01/2021	Paydown	6,008	6,008	6,008	6,008									90	
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		09/01/2021	Interest Capitalization	12/06/2021	JP MORGAN SECURITIES	327,334	327,334	344,826	327,334							17,492	17,492	5,933	
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		09/01/2021	Interest Capitalization	12/01/2021	Paydown	21,054	21,054	21,054	21,054									319	
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		08/01/2021	Interest Capitalization	12/03/2021	JP MORGAN SECURITIES	180,720	180,720	187,327	180,720							6,608	6,608	3,488	
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		08/01/2021	Interest Capitalization	12/01/2021	Paydown	38,915	38,915	38,915	38,915									565	
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		03/01/2021	Interest Capitalization	10/15/2021	GOLDMAN SACHS & COMPANY	64,379	64,379	68,926	64,379							4,547	4,547	1,852	
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		03/01/2021	Interest Capitalization	10/01/2021	Paydown	33,137	33,137	33,137	33,137									538	
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		08/01/2021	Interest Capitalization	12/01/2021	Paydown	38,880	38,880	38,880	38,880									764	
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		09/01/2021	Interest Capitalization	12/01/2021	Paydown	96,441	96,441	96,441	96,441									2,014	
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		06/01/2021	Interest Capitalization	12/01/2021	Paydown	210,927	210,927	210,927	210,927									4,402	
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		10/01/2021	Interest Capitalization	12/01/2021	Paydown	65,371	65,371	65,371	65,371									1,365	
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		01/01/2021	Interest Capitalization	12/01/2021	Paydown	35,416	35,416	35,416	35,416									548	
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		08/01/2021	Interest Capitalization	12/01/2021	Paydown	58,219	58,219	58,219	58,219									1,204	
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		11/01/2021	Interest Capitalization	12/01/2021	Paydown	44,533	44,533	44,533	44,533									890	
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2021	Interest Capitalization	12/01/2021	Paydown	38,452	38,452	38,452	38,452									899	
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		04/01/2021	Interest Capitalization	12/01/2021	Paydown	14,534	14,534	14,534	14,534									261	
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		06/01/2021	Interest Capitalization	12/08/2021	SUNTRUST CAPITAL MARKETS	212,622	212,622	230,429	212,622							17,807	17,807	6,301	
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		06/01/2021	Interest Capitalization	12/01/2021	Paydown	43,654	43,654	43,654	43,654									814	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		09/01/2021	Interest Capitalization	12/08/2021	MORGAN STANLEY & CO. INC.	344,135	344,135	366,289	344,135							22,154	22,154	7,408	
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		09/01/2021	Interest Capitalization	12/01/2021	Paydown	18,136	18,136	18,136	18,136									344	
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		11/01/2021	Interest Capitalization	11/22/2021	GOLDMAN SACHS & COMPANY	1,710,655	1,710,655	1,790,307	1,710,655							79,652	79,652	26,990	
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		11/01/2021	Interest Capitalization	12/01/2021	Paydown	10,537	10,537	10,537	10,537									157	
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		11/01/2021	Interest Capitalization	12/03/2021	JP MORGAN SECURITIES	743,071	743,071	770,240	743,071							27,169	27,169	11,533	
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		11/01/2021	Interest Capitalization	12/01/2021	Paydown	5,988	5,988	5,988	5,988									89	
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		10/01/2021	Interest Capitalization	12/01/2021	Paydown	92,062	92,062	92,062	92,062									2,116	
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		11/01/2021	Interest Capitalization	12/01/2021	Paydown	24,670	24,670	24,670	24,670									491	
3137FJ-E5-4	FHR 4835 AS INV PT 9.664% 10/15/48		09/01/2021	TRANSFER	12/15/2021	Paydown	1,176,450	1,421,053	1,176,450	1,176,450		(244,603)		(244,603)					22,753	5,382
35563T-AB-7	STACR 2018-DNA2 M2 EXCH MEZ FLT 2.253% 12/25/30		03/19/2021	Various	11/02/2021	BANK OF AMERICA	16,505,000	16,475,572	16,623,630	16,490,643		15,072		15,072			132,986	132,986	268,233	28,193
35563T-AH-4	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2A 144 2.253% 12/25/30		02/02/2021	BANK OF AMERICA	02/22/2021	Various	25,000,000	25,234,375	25,251,875	25,228,193		(6,182)		(6,182)			23,682	23,682	42,053	17,417
35563W-AB-0	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2A 144 2.203% 09/25/48		01/15/2021	BANK OF AMERICA	01/27/2021	BANK OF AMERICA	21,505,000	21,652,847	21,670,352	21,651,622		(1,225)		(1,225)			18,729	18,729	38,964	32,229
35563W-AH-7	STACR 2018-DNA3 M2 EXCH MEZ FLT 2.203% 09/25/48		03/22/2021	Various	07/16/2021	MORGAN STANLEY & CO. INC.	8,676,263	8,683,195	8,798,273	8,680,203		(2,992)		(2,992)			118,070	118,070	93,222	16,079
35563X-AQ-5	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2AS 14 1.003% 10/25/48		05/21/2021	BANK OF AMERICA	06/08/2021	BANK OF AMERICA	27,700,000	27,700,000	27,701,984	27,700,000							1,984	1,984	6,837	1,526
35564A-BF-7	STACR 2018-HRP2 M3 EXCH MEZ FLT 2.503% 02/25/47		02/22/2021	Various	07/01/2021	BANK OF AMERICA	16,605,000	16,771,050	16,895,588	16,732,184		(38,866)		(38,866)			163,404	163,404	188,659	23,764
35564A-BN-0	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3 144A 1.103% 02/25/47		07/01/2021	BANK OF AMERICA	11/17/2021	Various	40,330,000	40,292,191	40,370,468	40,302,348		10,157		10,157			68,120	68,120	140,243	14,673
35564A-BR-1	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3A1 14 1.750% 02/25/47		07/01/2021	BANK OF AMERICA	09/15/2021	BANK OF AMERICA		844,409	655,363	663,957		(180,452)		(180,452)			(8,594)	(8,594)	131,745	18,821
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.953% 02/25/50		02/03/2021	CITIGROUP GLOBAL MARKETS INC	05/07/2021	BANK OF AMERICA	9,000,000	8,998,594	9,081,039	8,998,971		378		378			82,068	82,068	49,666	5,445
914440-TC-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		12/01/2021	Taxable Exchange	04/27/2021	Tax Free Exchange	12,850,000	13,581,037	13,489,984	13,489,984		(91,052)		(91,052)					264,607	64,648
3199999. Subtotal - Bonds - U.S. Special Revenues							232,591,367	234,879,521	235,431,832	234,369,065		(510,451)		(510,451)			1,062,766	1,062,766	1,842,525	284,377
000000-00-0	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		08/10/2021	WAVECREST SECURITIES	11/15/2021	Redemption 100.0000	190,467	192,359	190,467	190,467		(1,892)		(1,892)					844	
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		04/16/2021	Interest Capitalization	04/20/2021	Various	24,505	24,288	16,297	24,288		92	92				(7,991)	(7,991)	157	
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		03/31/2021	Interest Capitalization	04/07/2021	Call 100.0000	124,171	124,171	124,171	124,171									1,908	
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		03/31/2021	Interest Capitalization	04/07/2021	Call 100.0000	49,757	49,757	49,757	49,757									764	
00185P-AA-9	API ESCROW CORP SERIES 144A 4.750% 10/15/29		10/06/2021	CITIGROUP GLOBAL MARKETS INC	10/26/2021	CITIGROUP GLOBAL MARKETS INC	3,335,000	3,335,000	3,401,700	3,335,000							66,700	66,700	3,080	
00230@-AA-8	AT&T INC. 4.003% 05/15/46		05/28/2021	DIRECT	12/15/2021	Redemption 100.0000	162,577	164,203	162,577	162,577		(1,626)		(1,626)					1,308	
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		06/15/2021	Interest Capitalization	06/16/2021	CREDIT SUISSE SECURITIES US LL	110,095	105,886	49,543	105,886		2,940	2,940				(56,343)	(56,343)	1,312	
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		09/21/2021	BANK OF AMERICA	12/15/2021	Paydown	746,250	746,045	746,250	746,250		205		205					1,322	
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 1.694% 10/25/34		11/04/2021	TRANSFER	12/01/2021	Paydown	17,167	17,436	17,167	17,167		(270)		(270)					24	2
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		09/01/2021	Interest Capitalization	12/01/2021	Paydown	2,807		2,807			369	369				2,807	2,807	55	
03072S-UQ-6	AMSI 2004-R9 M3 MEZ FLT STEP 1.123% 10/25/34		11/04/2021	TRANSFER	12/02/2021	MIZUHO SECURITIES USA INC.	330,738	331,077	330,532	331,060		(17)		(17)			(528)	(528)	428	102
03072S-UQ-6	AMSI 2004-R9 M3 MEZ FLT STEP 1.123% 10/25/34		11/04/2021	TRANSFER	11/26/2021	Paydown	29,635	29,666	29,635	29,635		(30)		(30)					29	9

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04541G-MN-9	ABSHE 2004-HE8 M1 MEZ FLT STEP 1.153% 12/25/34		07/09/2021	TRANSFER	09/27/2021	Paydown	4,766,223	4,696,766	4,766,223	4,766,223		69,457		69,457					14,024	2,116
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 2.787% 05/25/35		11/04/2021	TRANSFER	12/01/2021	Paydown	78,691	74,131	78,691	78,691		4,560		4,560					183	18
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		04/23/2021	CREDIT SUISSE SECURITIES US LL	12/17/2021	Paydown	2,008,216	2,008,147	2,008,216	2,008,216		69		69					10,470	
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		06/22/2021	BANK OF AMERICA	12/15/2021	Paydown	260,417	260,410	260,417	260,417		7		7					1,856	
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		06/22/2021	BANK OF AMERICA	12/15/2021	Paydown	156,250	156,248	156,250	156,250		2		2					1,795	
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		10/26/2021	Various	12/15/2021	Redemption 100.0000	2,399	2,402	2,399	2,399		(4)		(4)					23	3
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL	12/15/2021	Paydown	588,061	587,802	588,061	588,061		259		259					1,239	
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL	12/15/2021	Paydown	344,982	344,778	344,982	344,982		204		204					1,151	
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/17/2021	MITSUBISHI UFJ SECURITIES USA	12/18/2021	Paydown	1,014,052	1,014,033	1,014,052	1,014,052		19		19					7,450	
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		12/08/2021	Interest Capitalization	12/08/2021	Call 100.0000	3,745,976	3,745,976	3,745,976	3,745,976									(351,214)	
12670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		06/01/2021	Interest Capitalization	12/01/2021	Paydown	2,464	2,464	2,406	2,464							(58)	(58)	47	
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 2.825% 05/20/35		11/04/2021	TRANSFER	12/01/2021	Paydown	7,662	7,999	7,662	7,662		(337)		(337)					18	2
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		03/01/2021	Interest Capitalization	12/01/2021	Paydown	30	30	29	30							(1)	(1)	1	
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		12/01/2021	Interest Capitalization	12/15/2021	Redemption 100.0000	132	132	132	132										
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		02/16/2021	AXIOM CAPITAL	12/15/2021	Redemption 100.0000	35,374	35,374	35,374	35,374									923	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2021	BOSTONIA GLOBAL SECURTIES LLC	11/19/2021	Call 100.0000	2,199,514	2,199,514	2,199,514	2,199,514									50,519	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2021	BOSTONIA GLOBAL SECURTIES LLC	12/15/2021	Redemption 100.0000	28,903	28,903	28,903	28,903									669	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		10/15/2021	Interest Capitalization	11/19/2021	Call 100.0000	255,415	255,415	255,415	255,415									4,531	
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		10/15/2021	Interest Capitalization	12/15/2021	Redemption 100.0000	3,356	3,356	3,356	3,356									61	
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/20/30		04/29/2021	CGA CAPITAL	12/10/2021	Redemption 100.0000	136,535	136,535	136,535	136,535									1,555	
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		06/08/2021	MESIROW FINANCIAL	12/10/2021	Redemption 100.0000	172,787	172,787	172,787	172,787									1,603	
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.150% 05/25/27		08/10/2021	WAVECREST SECURITIES	09/25/2021	Redemption 100.0000	77,046	77,600	77,046	77,046		(554)		(554)					200	
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		08/10/2021	WAVECREST SECURITIES	10/20/2021	Redemption 100.0000	7,262	7,472	7,262	7,262		(210)		(210)					50	
14075@-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		12/01/2021	Interest Capitalization	02/23/2021	Call 100.0003	517,160	517,160	517,161	517,160									(376,198)	
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		09/13/2021	MESIROW FINANCIAL	12/15/2021	Paydown	1,597	1,644	1,597	1,597		(46)		(46)					13	6
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		07/09/2021	TRANSFER	12/01/2021	Paydown	200,543	205,715	200,543	200,543		(5,173)		(5,173)					2,363	230
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.924% 11/25/34		07/09/2021	TRANSFER	12/01/2021	Paydown	107,229	112,711	107,229	107,229		(5,482)		(5,482)					1,231	139
166756-AT-3	CHEVRON USA INC 6.000% 03/01/41		12/01/2021	Taxable Exchange	10/08/2021	TENDER SALE	20,000,000	30,380,400	29,430,600	30,067,557		(312,843)		(312,843)			(636,957)	(636,957)	1,336,667	416,667
166756-AU-0	CHEVRON USA INC 5.250% 11/15/43		12/01/2021	Taxable Exchange	10/08/2021	TENDER SALE	29,000,000	41,567,469	39,736,380	41,249,412		(318,057)		(318,057)			(1,513,032)	(1,513,032)	1,382,938	215,688
166756-AV-8	CHEVRON USA INC 5.050% 11/15/44		12/01/2021	Taxable Exchange	10/08/2021	TENDER SALE	8,750,000	12,281,955	11,755,625	12,198,101		(83,854)		(83,854)			(442,476)	(442,476)	401,370	62,599

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
18064P-AA-7	CALRIV SCI HLD CORP SERIES 144A 3.875% 06/30/28		06/10/2021	CITIGROUP GLOBAL MARKETS INC	08/23/2021	Call 100.0000	528,000	528,000	528,000	528,000									3,353	
18064P-AA-7	CALRIV SCI HLD CORP SERIES 144A 3.875% 06/30/28		06/10/2021	CITIGROUP GLOBAL MARKETS INC	08/13/2021	Tax Free Exchange	2,922,000	2,922,000	2,922,000	2,922,000									17,299	
20030N-DR-9	COMCAST CORP SERIES 144A 2.887% 11/01/51		08/13/2021	Taxable Exchange	08/13/2021	TENDER SALE	621	619	621	619									2	
201723-AP-8	COMMERCIAL METALS CO 3.875% 02/15/31		01/19/2021	CITIGROUP GLOBAL MARKETS INC	03/04/2021	CITIGROUP GLOBAL MARKETS INC	1,325,000	1,325,000	1,315,063	1,325,000							(9,938)	(9,938)	5,134	
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		11/01/2021	Interest Capitalization	12/01/2021	Paydown	20	20	20	20										
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		09/01/2021	Interest Capitalization	10/01/2021	Paydown														
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		11/01/2021	Interest Capitalization	12/01/2021	Paydown	85	85	85	85										
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		11/01/2021	Interest Capitalization	12/01/2021	Paydown	101	101	101	101										
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		11/15/2021	MESIROW FINANCIAL	12/15/2021	Redemption 100.0000	1,459	1,488	1,459	1,459		(29)		(29)					5	
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT	12/15/2021	Redemption 100.0000	625,012	625,012	625,012	625,012									7,144	
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT	12/15/2021	Redemption 100.0000	307,531	307,531	307,531	307,531									3,515	
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		03/26/2021	DIRECT	12/15/2021	Redemption 100.0000	11,812	11,812	11,812	11,812									136	
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT	12/15/2021	Redemption 100.0000	912,780	912,780	912,780	912,780									10,434	
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT	12/15/2021	Redemption 100.0000	8,401	8,401	8,401	8,401									96	
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		12/10/2021	Interest Capitalization	12/10/2021	Redemption 100.0000	127,145	127,145	127,145	127,145									6,663	
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		12/20/2021	Interest Capitalization	12/20/2021	Redemption 100.0000	274,450	274,450	274,450	274,450									13,108	
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	3,593,841	3,593,702	3,593,841	3,593,841		139		139					20,829	
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	748,717	748,601	748,717	748,717		116		116					11,006	
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL MARKETS LLC	10/25/2021	Paydown	150,000	150,000	150,000	150,000									1,891	
278865-BH-2	ECOLAB INC SERIES 144A 2.750% 08/18/55		09/30/2021	Various	12/09/2021	Tax Free Exchange	20,000,000	19,657,700	19,658,872	19,658,872		1,172		1,172					169,583	61,111
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		10/13/2021	BANK OF AMERICA	12/25/2021	Paydown	538,172	538,055	538,172	538,172		117		117					946	
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.060% 07/25/34		07/01/2021	Interest Capitalization	12/01/2021	Paydown	(480)	(243)		(243)		(4)	(4)				243	243	7	
30041@-AA-4	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.750% 11/25/26		03/15/2021	KEYBANC CAPITAL MARKETS	12/17/2021	Call 102.0000	14,000,000	14,000,000	14,280,000	14,000,000									792,657	
30041@-AB-2	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.800% 11/25/26		05/10/2021	KEYBANC CAPITAL MARKETS	12/17/2021	Call 102.0000	8,000,000	8,000,000	8,160,000	8,000,000									389,070	
30041@-AC-0	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.850% 11/25/26		07/26/2021	KEYBANC CAPITAL MARKETS	12/17/2021	Call 102.0000	5,000,000	5,000,000	5,100,000	5,000,000									193,457	
30041@-AD-8	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.900% 11/25/26		09/29/2021	KEYBANC CAPITAL MARKETS	12/17/2021	Call 102.0000	7,000,000	7,000,000	7,140,000	7,000,000									212,359	
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A 3.875% 04/30/47		03/16/2021	Tax Free Exchange	10/30/2021	Paydown	33,750	33,750	33,750	33,750									651	
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/19/2021	GOLDMAN SACHS & COMPANY	12/15/2021	Paydown	4,756,996	4,732,231	4,730,546	4,756,871		24,640		24,640			(26,325)	(26,325)	24,725	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		11/15/2021	NEWMARK REALTY CAPITAL	12/15/2021	Redemption 100.0000	7,014,273	7,014,273	7,014,273	7,014,273									162,328	
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		11/01/2021	Interest Capitalization	12/01/2021	Paydown	3,955		3,955			47	47				3,955	3,955	80	
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		12/01/2021	WATERWAY CAPITAL	12/15/2021	Redemption 100.0000	403,372	403,372	403,372	403,372									14,848	595
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		12/01/2021	WATERWAY CAPITAL	12/15/2021	Redemption 100.0000	292,975	292,975	292,975	292,975									6,730	
36242D-KK-8	GSAMP 2004-WF M1 MEZ FLT STEP 0.973% 10/25/34		11/04/2021	TRANSFER	12/06/2021	CREDIT SUISSE SECURITIES US LL	1,114,092	1,112,698	1,112,352	1,112,732		34		34			(381)	(381)	357	297
363576-AA-7	ARTHUR J GALLAGHER & CO 2.500% 05/20/31		05/13/2021	BANK OF AMERICA	08/13/2021	Call 101.0000	23,075,000	22,933,320	23,305,750	22,936,210		2,891		2,891			138,790	138,790	363,752	
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		08/11/2021	GOLDMAN SACHS & COMPANY	12/20/2021	Paydown	664,408	664,296	664,408	664,408		112		112					2,206	
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		09/08/2021	WATERWAY CAPITAL	12/15/2021	Redemption 100.0000	14,696	14,740	14,696	14,696		(43)		(43)					91	
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		09/08/2021	WATERWAY CAPITAL	12/15/2021	Redemption 100.0000	37,236	37,236	37,236	37,236									301	
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		06/17/2021	BARCLAYS BANK PLC	12/20/2021	Paydown	65,000	65,000	65,000	65,000									678	
41984L-AA-5	HAWAIIAN BRAND INTELLECT SERIES 144A 5.750% 01/20/26		01/28/2021	BARCLAYS BANK PLC	04/08/2021	BARCLAYS BANK PLC	850,000	845,317	899,938	845,455		138		138			54,483	54,483	9,232	
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		04/30/2021	(HD PERRIS ADD ON) HD CALIF DF	12/31/2021	Redemption 100.0000	75,135	75,135	75,135	75,135									1,901	
42226A-AA-5	HEALTHEQUITY INC SERIES 144A 4.500% 10/01/29		10/04/2021	JP MORGAN SECURITIES	10/26/2021	JP MORGAN SECURITIES	4,195,000	4,200,213	4,236,950	4,200,160		(53)		(53)			36,790	36,790	10,488	
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		03/12/2021	BARCLAYS BANK PLC	12/20/2021	Paydown	960,487	960,483	960,487	960,487		4		4					5,772	
42770#-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		07/27/2021	BARCLAYS BANK PLC	12/20/2021	Paydown	49,619	51,138	49,619	49,619		(1,520)		(1,520)					859	701
451102-CA-3	ICAHN ENTERPRISES FIN SERIES 144A 4.375% 02/01/29		01/04/2021	JEFFERIES & CO. INC.	07/02/2021	Tax Free Exchange	23,062,000	23,062,000	23,062,000	23,062,000									456,836	
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.763% 03/25/35		11/04/2021	TRANSFER	12/27/2021	Paydown	2,195	2,257	2,195	2,195		(62)		(62)					2	
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.603% 08/25/35		11/04/2021	TRANSFER	12/27/2021	Paydown	71,085	69,189	71,085	71,085		1,897		1,897					63	12
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		12/01/2021	BANC OF AMERICA SECURITIES INC	12/22/2021	Paydown	1,027,524	1,027,524	1,027,524	1,027,524									38,998	
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.917% 12/25/48		04/27/2021	WELLS FARGO	12/01/2021	Paydown	22,345	22,611	22,345	22,345		(265)		(265)					328	68
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES	12/01/2021	Paydown	62,263	65,045	62,263	62,263		(2,782)		(2,782)					316	84
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES	12/01/2021	Paydown	36,688	37,749	36,688	36,688		(1,061)		(1,061)					186	50
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.036% 12/25/51		09/15/2021	JP MORGAN SECURITIES	12/01/2021	Paydown	31,129	31,625	31,129	31,129		(496)		(496)					158	42
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.241% 01/25/52		09/09/2021	JP MORGAN SECURITIES	12/01/2021	Paydown	93,690	99,458	93,690	93,690		(5,768)		(5,768)					507	101
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.364% 04/25/52		11/02/2021	JP MORGAN SECURITIES	12/24/2021	Paydown	22,070	22,432	22,070	22,070		(362)		(362)					62	6
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		06/30/2021	Various	12/15/2021	Paydown	57,977	57,977	57,977	57,977									507	
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		09/30/2021	Interest Capitalization	09/30/2021	Redemption 100.0000	17,455	17,455	17,455	17,455									1,266	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		09/30/2021	Interest Capitalization	09/30/2021	Redemption 100.0000	7,177	7,177	7,177	7,177									490	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		04/07/2021	Various	12/08/2021	Paydown	107,733	107,733	107,733	107,733									373	
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		08/16/2021	NEWMARK REALTY CAPITAL	11/15/2021	Redemption 100.0000	8,389,680	8,389,680	8,389,680	8,389,680									108,321	
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		03/12/2021	DIRECT	12/14/2021	Call 100.0000	3,250,000	3,057,497	3,250,000	3,087,461		29,964		29,964			162,539	162,539	300,655	
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		12/01/2021	Interest Capitalization	12/14/2021	Call 100.0000	6,204,278	6,204,278	6,204,278	6,204,278									607,880	
50190E-AB-0	LCM INVESTMENTS HOLDINGS SERIES SEP 144A 4.875% 05/01/29		09/14/2021	BANK OF AMERICA	10/04/2021	Tax Free Exchange	975,000	994,500	994,363	994,363		(137)		(137)					21,917	19,937
50547V-AA-4	LAC FUNDING LLC 5.250% 12/31/35		03/05/2021	WESTWOOD CAPITAL	10/15/2021	Paydown	7,600,338	7,600,338	7,600,338	7,600,338									243,365	
513075-BX-8	LAMAR MEDIA CORP SERIES 144A 3.625% 01/15/31		01/07/2021	JP MORGAN SECURITIES	09/01/2021	Tax Free Exchange	4,160,000	4,160,000	4,160,000	4,160,000									91,737	
542514-DB-7	LBMLT 2002-5 M1 MEZ FLT STEP 1.348% 11/25/32		07/09/2021	TRANSFER	12/27/2021	Paydown	89,301	89,132	89,301	89,301		169		169					323	46
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.078% 10/25/34		04/05/2021	Odeon Capital Group LLC	12/27/2021	Paydown	4,468	4,256	4,468	4,468		212		212					21	2
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		09/01/2021	Interest Capitalization	09/01/2021	Call 98.2313	4,224,940	4,224,940	4,150,213	4,224,940									134,191	
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR	12/15/2021	Paydown	336,875	336,864	336,875	336,875		11		11					2,433	
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR	12/15/2021	Paydown	107,100	107,097	107,100	107,100		3		3					1,666	
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 2.700% 02/25/35		11/04/2021	TRANSFER	12/01/2021	Paydown	2,360	2,339	2,360	2,360		21		21					5	1
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		11/04/2021	TRANSFER	12/01/2021	Paydown	11,115	11,126	11,115	11,115		(11)		(11)					31	6
577081-BE-1	MATTEL INC SERIES 144A 3.375% 04/01/26		03/09/2021	BANK OF AMERICA	06/04/2021	CITIGROUP GLOBAL MARKETS INC	3,461,000	3,461,000	3,586,461	3,461,000							125,461	125,461	25,633	
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		06/30/2021	Interest Capitalization	07/02/2021	Call 100.0000	348,064	348,064	348,064	348,064									8,820	
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		09/30/2021	Interest Capitalization	10/08/2021	Redemption 100.0000	161,281	161,281	161,281	161,281									7,920	
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 2.597% 11/25/35		11/04/2021	TRANSFER	12/25/2021	Paydown	35,092	35,502	35,092	35,092		(409)		(409)					112	23
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		07/21/2021	BNP PARIBAS	12/20/2021	Paydown	41,702	44,934	41,702	41,702		(3,232)		(3,232)					372	13
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		07/21/2021	BNP PARIBAS	12/20/2021	Paydown	288,049	318,024	288,049	288,049		(29,975)		(29,975)					3,088	104
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 2.501% 11/25/34		11/04/2021	TRANSFER	12/01/2021	Paydown	41,738	42,814	41,738	41,738		(1,076)		(1,076)					87	9
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.803% 08/25/35		11/04/2021	TRANSFER	11/10/2021	NOMURA SECURITIES INTL INC.	429,900	428,195	428,288	428,229		34		34			58	58	189	85
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.808% 08/25/35		11/04/2021	TRANSFER	12/25/2021	Paydown	58,839	58,414	58,839	58,839		425		425					52	12
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A 0.000% 09/20/40		07/01/2021	DEUTSCHE BANK SECURITIES INCOR	12/20/2021	Paydown	161,825	110,041	161,825	161,825		51,784		51,784						
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		07/21/2021	BNP PARIBAS	12/20/2021	Paydown	70,118	77,130	70,118	70,118		(7,012)		(7,012)					735	26
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		06/15/2021	RBC DAIN RAUSCHER INC.	12/20/2021	Paydown	469,655	468,169	469,655	469,655		1,486		1,486					2,363	
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		09/17/2021	DEUTSCHE BANK SECURITIES INCOR	12/20/2021	Paydown	266,730	262,792	266,730	266,730		3,938		3,938					581	
626738-AF-5	MURPHY OIL USA INC SERIES 144A 3.750% 02/15/31		01/25/2021	RBC DAIN RAUSCHER INC.	08/16/2021	BANK OF AMERICA	8,725,000	8,756,250	8,752,920	8,754,458		(1,792)		(1,792)			(1,538)	(1,538)	180,862	
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		08/17/2021	Interest Capitalization	08/19/2021	Redemption 100.0000	176,730	176,730	176,730	176,730									6,670	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A 2.989% 07/30/51		07/16/2021	BARCLAYS BANK PLC	10/30/2021	Paydown	32,500	32,500	32,500	32,500									243	
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	CONVERSION	06/17/2021	Tax Free Exchange	19,527	12,498	12,767	12,767		269		269					376	5
000000-00-0	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	TGPI HIGH YIELD	06/17/2021	Tax Free Exchange	36,174	23,151	23,653	23,653		502		502					696	
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		06/17/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	230,583	124,378	230,583	230,583		106,205		106,205					8,067	4,439
64083Y-AA-9	NESCO HOLDINGS II INC SERIES 144A 5.500% 04/15/29		03/17/2021	BANK OF AMERICA	04/07/2021	CREDIT SUISSE SECURITIES US LL	1,025,000	1,025,000	1,059,594	1,025,000							34,594	34,594	1,253	
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/20/2021	Taxable Exchange	08/20/2021	TENDER SALE	1,000	1,472	1,000	1,472							(472)	(472)		4
670001-AH-9	NOVELIS CORP SERIES 144A 3.875% 08/15/31		07/26/2021	BANK OF AMERICA	07/26/2021	BANK OF AMERICA	3,575,000	3,575,000	3,597,344	3,575,000							22,344	22,344		
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	7,137	7,135	7,137	7,137		3		3					5	
682357-AA-6	180 MEDICAL INC SERIES 144A 3.875% 10/15/29		09/30/2021	Various	11/01/2021	GOLDMAN SACHS & COMPANY	4,000,000	4,035,000	4,041,563	4,034,639		(361)		(361)			6,924	6,924	9,801	
68383N-BA-0	OPMAC 2005-2 M5 MEZ FLT STEP IRC 1.078% 04/25/35		11/04/2021	TRANSFER	12/02/2021	MORGAN STANLEY & CO. INC.	3,315,000	3,380,974	3,310,856	3,376,992		(3,983)		(3,983)			(66,136)	(66,136)	4,118	980
68404L-AA-0	OPTION CARE HEALTH INC SERIES 144A 4.375% 10/31/29		10/22/2021	BANK OF AMERICA	10/26/2021	BANK OF AMERICA	2,660,000	2,660,000	2,666,650	2,660,000							6,650	6,650	323	
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		12/01/2021	GUGGENHEIM CAPITAL MARKETS LLC	06/10/2021	Paydown	263,454	263,454	263,454	263,454										
69410*-AM-1	PACEWELL 3, LLC 4.200% 05/01/51		04/15/2021	GUGGENHEIM SECURITIES	11/10/2021	Paydown	1,878,457	1,878,457	1,878,457	1,878,457										
69410*-AM-1	PACEWELL 3, LLC 4.200% 05/01/51		04/15/2021	GUGGENHEIM SECURITIES	05/10/2021	Redemption 100.0000	263,454	263,454	263,454	263,454										
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		06/28/2021	Various	08/16/2021	Paydown	900,642	900,642	900,642	900,642									11,642	
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		07/27/2021	PACE LOAN GROUP 2019-1 LLC	08/16/2021	Redemption 100.0000	111,755	111,755	111,755	111,755									257	
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		02/11/2021	STIFEL NICOLAUS & CO.	06/15/2021	Paydown	2,212	2,212	2,212	2,212									34	
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		06/14/2021	STIFEL NICOLAUS & CO.	06/15/2021	Redemption 100.0000	1,285	1,285	1,285	1,285										
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		07/30/2021	Interest Capitalization	08/09/2021	Redemption 100.0000	4,912,824	4,912,824	4,912,824	4,912,824									230,229	
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 1.978% 09/25/34		11/04/2021	TRANSFER	12/27/2021	Paydown	70,683	71,501	70,683	70,683		(818)		(818)					192	39
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 05/17/22		03/01/2021	STIFEL NICOLAUS & COMPANY INC	04/19/2021	Redemption 100.0000	630,218	642,823	630,218	630,218		(12,604)		(12,604)					4,295	2,273
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		03/01/2021	STIFEL NICOLAUS & COMPANY INC	12/04/2021	Redemption 100.0000	1,651,146	1,708,937	1,651,146	1,651,146		(57,790)		(57,790)					47,108	1,836
75062X-AA-2	RADWELL INTERNATIONAL INC NA-SR-UNSEC 9.224% 12/11/27		12/01/2021	DIRECT	07/13/2021	Redemption 101.5000	25,950,000	25,431,000	26,339,250	26,339,250		908,250		908,250					1,542,583	
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/25/2021	NATIXIS SECURITIES AMERICAS LL	12/20/2021	Paydown	473,983	473,912	473,983	473,983		71		71					2,670	
775631-AD-6	ROLLER BEARING CO OF AME SERIES 144A 4.375% 10/15/29		09/23/2021	GOLDMAN SACHS & COMPANY	10/07/2021	MORGAN STANLEY & CO. INC.	1,050,000	1,050,000	1,076,250	1,050,000							26,250	26,250	638	
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		05/17/2021	QUADCAPITAL ADVISORS LLC	12/15/2021	Redemption 100.0000	415,652	415,652	415,652	415,652									5,535	
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA	12/15/2021	Paydown	343,200	343,189	343,200	343,200		11		11					2,715	
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA	12/15/2021	Paydown	218,400	218,394	218,400	218,400		6		6					2,429	
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		02/10/2021	DIRECT	03/15/2021	Redemption 100.0000	19,193	19,193	19,193	19,193									80	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		03/31/2021	Interest Capitalization	09/29/2021	Redemption 100.0000	188,034	188,034	188,034	188,034									5,008	
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		03/03/2021	BARCLAYS BANK PLC	10/25/2021	Paydown	66,250	66,250	66,250	66,250									793	
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		10/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	2,178,054	2,177,775	2,178,054	2,178,054		279		279					3,337	
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		03/17/2021	CREDIT SUISSE SECURITIES US LL	12/15/2021	Paydown														
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	WELLS FARGO	12/20/2021	Paydown	10,833	10,667	10,833	10,833		167		167					29	17
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		10/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	186,185	186,110	186,185	186,185		75		75					311	
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		01/25/2021	BANK OF AMERICA	12/20/2021	Paydown	1,065,625	1,065,493	1,065,625	1,065,625		132		132					8,254	
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		01/25/2021	BANK OF AMERICA	12/20/2021	Paydown	60,385	60,371	60,385	60,385		14		14					720	
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		04/22/2021	TWAINFUN	08/10/2021	Paydown	325,673	325,673	325,673	325,673									2,506	
881561-RD-8	TMTS 2005-6HE M5 MEZ FLT STEP 1.228% 04/25/36		07/09/2021	TRANSFER	12/06/2021	MORGAN STANLEY & CO. INC.	2,163,362	2,160,834	2,162,010	2,161,144		310		310			866	866	12,103	1,023
881561-RD-8	TMTS 2005-6HE M5 MEZ FLT STEP 1.228% 04/25/36		07/09/2021	TRANSFER	11/25/2021	Paydown	461,638	461,098	461,638	461,638		540		540					1,715	218
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.079% 10/25/43		11/04/2021	TRANSFER	12/01/2021	Paydown	2,382	2,520	2,382	2,382		(138)		(138)					4	
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.853% 03/25/37		11/04/2021	TRANSFER	12/27/2021	Paydown	31,497	29,575	31,497	31,497		1,922		1,922					52	14
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		02/16/2021	QUADCAPITAL ADVISORS LLC	12/15/2021	Redemption 100.0000	14,850	14,850	14,850	14,850									261	
897051-AC-2	TRONOX INC SERIES 144A 4.625% 03/15/29		03/01/2021	CREDIT SUISSE SECURITIES US LL	09/15/2021	BANK OF AMERICA	2,430,000	2,430,000	2,452,300	2,430,000							22,300	22,300	56,613	
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		01/15/2021	CREDIT SUISSE SECURITIES US LL	12/28/2021	Paydown	201,115	201,110	201,115	201,115		5		5					2,055	
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		08/03/2021	JP MORGAN SECURITIES	10/15/2021	Redemption 100.0000	135,984	151,132	135,984	135,984		(15,147)		(15,147)					1,997	333
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		01/25/2021	GOLDMAN SACHS & COMPANY	10/15/2021	Redemption 100.0000	688,500	688,500	688,500	688,500									15,846	
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		05/11/2021	RBC DAIN RAUSCHER INC.	11/15/2021	Paydown	102,936	104,223	102,936	102,936		(1,287)		(1,287)					3,011	1,615
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 2.831% 04/25/35		07/09/2021	TRANSFER	12/01/2021	Paydown	263,354	265,729	263,354	263,354		(2,375)		(2,375)					1,461	165
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.843% 04/25/45		11/04/2021	TRANSFER	11/28/2021	Various	93,285	93,011	93,015	93,052		4		4			37	37	45	21
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 2.536% 08/25/35		07/09/2021	TRANSFER	12/01/2021	Paydown	45,883	47,714	45,883	45,883		(1,831)		(1,831)					243	26
92943G-AA-9	WR GRACE HOLDING LLC SERIES 144A 5.625% 08/15/29		08/11/2021	JP MORGAN SECURITIES	11/09/2021	JP MORGAN SECURITIES	5,015,000	5,015,000	5,131,588	5,015,000							116,588	116,588	59,399	
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		06/15/2021	GUGGENHEIM CAPITAL MARKETS LLC	12/15/2021	Paydown	157,500	157,500	157,500	157,500									1,554	
96468#-AB-5	WHITEBRIDGE PET BRANDS-LLC SUB-UNSEC 10.000% 01/15/25		06/30/2021	Interest Capitalization	07/30/2021	Call 101.0000	213,918	213,918	216,057	213,918									10,249	
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		05/20/2021	GOLDMAN SACHS CAPITAL MARKETS	09/15/2021	Redemption 100.0000	835,809	835,809	835,809	835,809									8,944	
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		05/27/2021	BARCLAYS BANK PLC	10/30/2021	Paydown	41,085	41,085	41,085	41,085									514	
BL3611-14-4	SURGERY CENTER HOLDINGS INC 08/31/26		04/30/2021	JEFFERIES & CO. INC.	06/01/2021	Tax Free Exchange	1,461,642	1,454,334	1,454,301	1,454,301		(33)		(33)						

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		09/30/2021	Interest Capitalization	12/01/2021	Redemption 100.0000	523,814	523,814	523,814	523,814									42,374	
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC 4.250% 06/15/51		09/07/2021	JG WENTWORTH XLIV LLC	12/15/2021	Paydown	9,452	9,452	9,452	9,452									101	
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	05/12/2021	CITIGROUP GLOBAL MARKETS INC	11/15/2021	Redemption 100.0000	42,000	42,000	42,000	42,000									986	
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A 0.000% 10/24/33	D	11/04/2021	Taxable Exchange	11/04/2021	CONVERSION	27,500,000	26,675,000	26,675,000	26,675,000										
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	04/12/2021	HUNTINGTON BANK	12/10/2021	Redemption 100.0000	34,794	34,794	34,794	34,794									719	
50201D-AA-1	LCPR SR SECURED FIN DAC SERIES 144A 6.750% 10/15/27	D	10/25/2021	BARCLAYS BANK PLC	12/13/2021	Call 103.0000	1,000,000	1,058,750	1,030,000	1,055,406		(3,344)		(3,344)			(55,406)	(55,406)	40,875	2,119
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	03/17/2021	CREDIT SUISSE SECURITIES US LL	12/15/2021	Paydown	9,080	8,640	9,080	9,080		440		440					72	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							365,603,013	390,121,828	389,327,889	390,448,924		330,547	3,444	327,103			(1,989,201)	(1,989,201)	9,378,021	796,044
87287*-AA-9	TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.500% 06/17/23		12/01/2021	Interest Capitalization	09/23/2021	Call 100.0000	1,100,901	1,136,619	1,100,901	1,136,619							(35,718)	(35,718)	53,147	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							1,100,901	1,136,619	1,100,901	1,136,619							(35,718)	(35,718)	53,147	
000000-00-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C 03/31/22		03/30/2021	No Broker	11/01/2021	Redemption 100.0000	17,866,667	11,670,778	17,866,667	17,866,667		173,667		173,667					928,859	
000000-00-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		06/30/2021	Interest Capitalization	07/14/2021	Redemption 100.0000	11,063	11,063	11,063	11,063									269	
000000-00-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		06/30/2021	Interest Capitalization	07/14/2021	Redemption 100.0000	16,380	16,380	16,380	16,380									602	
000000-00-0	RESOURCE LABEL GROUP LLC Delayed Draw Term Loan 06/10/22		05/03/2021	No Broker	07/08/2021	Redemption 100.0000	1,572,319	1,564,457	1,572,319	1,572,319		7,862		7,862					22,617	
000000-00-0	SMILE DOCTORS LLC Term A Loan 10/06/22		12/01/2021	DIRECT	12/23/2021	Redemption 100.0000	1,038,009	1,038,009	1,038,009	1,038,009									71,631	
91865F-AF-6	VACO HLDGS LLC Revolver 11/09/22		11/04/2021	No Broker	11/09/2021	Redemption 100.0000	246,667	246,667	246,667	246,667										
000000-00-0	VENSURE EMPLOYER SERVICES INC Delayed Draw Term B Loan 03/27/23		08/16/2021	No Broker	08/16/2021	Tax Free Exchange	3,478,948	3,478,948	3,478,948	3,478,948										
000000-00-0	KSLB HLDGS LLC Revolver 07/30/23		10/20/2021	No Broker	12/22/2021	Redemption 100.0000	5,333,333	5,333,333	5,333,333	5,333,333									26,522	
78484*-AA-9	SPI LLC Term A Loan 11/01/23		10/18/2021	DIRECT	12/21/2021	Redemption 100.0000	5,644,588	5,588,142	5,644,588	5,644,588		56,446		56,446					132,622	
000000-00-0	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te 11/10/23		05/03/2021	No Broker	10/29/2021	Redemption 100.0000	4,855,794	4,821,803	4,855,794	4,855,794		33,991		33,991					219,717	
25403#-AK-2	SAPPHIRE TELECOM INC Revolver 11/20/23		05/21/2021	No Broker	12/09/2021	Redemption 100.0000	196,795	196,795	196,795	196,795									8,980	
000000-00-0	PAYMENT ALLIANCE Initial Revolver 01/31/24		03/04/2021	No Broker	03/15/2021	Redemption 100.0000	4,700,000	4,700,000	4,700,000	4,700,000									6,863	
000000-00-0	JENSEN HUGHES INC Jensen Hughes Inc 03/22/24		08/19/2021	DIRECT	10/01/2021	Redemption 100.0000	7,141	7,069	7,141	7,141		71		71					39	
000000-00-0	GS ACQUISITION INC Fifth Supplemental Term Loan 05/24/24		12/01/2021	DIRECT	09/30/2021	Redemption 100.0000	96,119	94,677	96,119	96,119		1,442		1,442					3,658	
000000-00-0	GS ACQUISITION INC Fifth Supplemental Term Loan 05/24/24		12/01/2021	DIRECT	10/19/2021	Tax Free Exchange	12,719,709	12,528,914	12,572,693	12,572,693		43,780		43,780					702,738	
000000-00-0	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		04/01/2021	No Broker	09/30/2021	Redemption 100.0000	14,692	14,582	14,692	14,692		110		110					418	
000000-00-0	GS ACQUISITION INC Fourth Supplemental Delayed Dr 05/24/24		04/01/2021	No Broker	09/30/2021	Redemption 100.0000	5,189	5,150	5,189	5,189		39		39					177	
000000-00-0	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		04/01/2021	No Broker	10/19/2021	Tax Free Exchange	3,898,358	3,869,120	3,873,636	3,873,636		4,516		4,516					133,397	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	GS ACQUISITION INC Fourth Supplemental Delayed Dr 05/24/24		04/01/2021	No Broker	10/20/2021	Tax Free Exchange	2,070,283	2,054,756	2,057,171	2,057,171		2,414		2,414					70,648	
36259*-AA-0	GS ACQUISITION INC Revolver 05/25/24		11/03/2021	No Broker	11/10/2021	Redemption 100.0000	818,089	808,990	818,089	818,089		9,100		9,100					3,600	
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		03/16/2021	No Broker	06/28/2021	Redemption 100.0000	500,000	500,000	500,000	500,000									8,667	
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		06/11/2021	No Broker	12/31/2021	Redemption 100.0000	63,718	63,718	63,718	63,718									2,270	
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		10/28/2021	No Broker	11/18/2021	Redemption 100.0000	102,409	102,409	102,409	102,409									761	
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		12/01/2021	DIRECT	12/31/2021	Redemption 100.0000	19,333	19,140	19,333	19,333		193		193					756	
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		12/02/2021	DIRECT	12/31/2021	Redemption 100.0000	23,225	22,992	23,225	23,225		232		232					11	
000000-00-0	BROOK & WHITTLE HOLDING CORP Sixth Amendment Term Loan 10/17/24		04/16/2021	DIRECT	12/14/2021	Redemption 100.0000	2,379,249	2,355,457	2,379,249	2,379,249		23,792		23,792					99,884	
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		12/01/2021	DIRECT	12/31/2021	Redemption 100.0000	38,288	37,331	38,288	38,288		957		957					1,321	
89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		07/15/2021	No Broker	12/31/2021	Redemption 100.0000	4,467	4,355	4,467	4,467		112		112					74	
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		08/24/2021	DIRECT	12/31/2021	Redemption 100.0000	13,295	13,162	13,295	13,295		133		133					122	
000000-00-0	VPET USA LLC Revolver 12/31/24		10/28/2021	No Broker	12/13/2021	Redemption 100.0000	1,546,053	1,530,592	1,546,053	1,546,053		15,461		15,461					15,896	
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		10/12/2021	No Broker	11/10/2021	Redemption 100.0000	2,433,285	2,428,560	2,433,285	2,433,285		4,725		4,725						
00018K-AF-2	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		07/29/2021	DIRECT	10/01/2021	Redemption 100.0000	3,520	3,485	3,520	3,520		35		35						
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		04/08/2021	DIRECT	10/01/2021	Redemption 100.0000	2,033	2,013	2,033	2,033		20		20					20	
000000-00-0	TAILWIND RANDYS LLC 2021 Incremental Term Loan 05/16/25		03/31/2021	DIRECT	12/31/2021	Redemption 100.0000	38,953	38,564	38,953	38,953		390		390					1,243	
87404#-AB-1	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		03/31/2021	No Broker	12/31/2021	Redemption 100.0000	8,934	8,845	8,934	8,934		89		89					149	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		06/28/2021	No Broker	11/30/2021	Redemption 100.0000	809,152	801,060	809,152	809,152		8,092		8,092					18,374	
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		02/17/2021	DIRECT	10/01/2021	Redemption 100.0000	103,834	102,796	103,834	103,834		1,038		1,038					1,991	
25403#-AR-7	DILIGENT CORPORATION Dollar Delayed Draw Term Loan 08/04/25		07/30/2021	DIRECT	12/31/2021	Redemption 100.0000	3,052	3,052	3,052	3,052									38	
000000-00-0	Integrity Marketing Acquisitio Amendment No 6 Delayed Draw Te 08/27/25		08/23/2021	No Broker	09/30/2021	Redemption 100.0000	5,274	5,234	5,274	5,274		40		40					35	
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		03/31/2021	DIRECT	12/31/2021	Redemption 100.0000	9,942	9,842	9,942	9,942		99		99					225	
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		12/29/2021	No Broker	12/31/2021	Redemption 100.0000	3,498	3,481	3,498	3,498		17		17					4	
000000-00-0	NEW ERA TECHNOLOGY INC December 2020 Delayed Draw Ter 09/24/25		12/01/2021	No Broker	04/30/2021	Redemption 100.0000	15,912,500	159,125	15,912,500	15,912,500		159,125		159,125					360,353	
000000-00-0	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		09/15/2021	Tax Free Exchange	11/01/2021	Redemption 100.0000	950,000	945,272	950,000	950,000		4,728		4,728					8,048	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69373J-AE-2	PT INTERMEDIATE HOLDGS III LL 2021 Delayed Draw Term Loan 10/15/25		07/07/2021	No Broker	09/15/2021	Tax Free Exchange	950,000	945,250	945,272	945,272		22		22						
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		11/05/2021	DIRECT	12/31/2021	Redemption 100.0000	28,541	28,258	28,541	28,541		283		283					309	
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		11/05/2021	No Broker	11/23/2021	Redemption 100.0000	5,712,480	5,662,376	5,712,480	5,712,480		50,104		50,104					49,021	
000000-00-0	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		06/15/2021	DIRECT	09/30/2021	Redemption 100.0000	8,672	8,628	8,672	8,672		43		43					142	
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		06/30/2021	DIRECT	12/01/2021	Redemption 100.0000	27,203	26,931	27,203	27,203		272		272					43,540	
000000-00-0	PromptCare Companies Inc (The) Second Delayed Draw Term Loan 12/23/25		02/19/2021	No Broker	09/01/2021	Redemption 100.0000	1,498,776	1,480,041	1,498,776	1,498,776		18,735		18,735					47,923	
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		05/19/2021	DIRECT	09/30/2021	Redemption 100.0000	20,614	20,408	20,614	20,614		206		206					441	
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		01/22/2021	DIRECT	09/30/2021	Redemption 100.0000	23,935	23,696	23,935	23,935		239		239					597	
000000-00-0	Fortune International LLC Tranche 2 Delayed Draw Term Lo 01/17/26		12/03/2021	No Broker	12/31/2021	Redemption 100.0000	19,780	19,780	19,780	19,780									160	
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		12/08/2021	DIRECT	12/31/2021	Redemption 100.0000	30,152	29,775	30,152	30,152		377		377						
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		07/20/2021	DIRECT	12/30/2021	Redemption 100.0000	32,431	32,106	32,431	32,431		324		324						
000000-00-0	80/20 LLC Revolver 03/01/26		04/01/2021	No Broker	04/08/2021	Redemption 100.0000	356,711	353,198	356,711	356,711		3,513		3,513					607	
000000-00-0	ROHRER CORPORATION REVOLVER 3/2021 03/15/26		03/15/2021	No Broker	04/15/2021	Redemption 100.0000	690,147	683,245	690,147	690,147		6,901		6,901					1,496	
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		12/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	37,161	37,161	37,161	37,161									964	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		10/07/2021	DIRECT	12/31/2021	Redemption 100.0000	6,034	6,004	6,034	6,034		30		30						
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		10/20/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	57,318	56,791	57,318	57,318		527		527						
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		08/06/2021	DIRECT	10/01/2021	Redemption 100.0000	34,709	34,362	34,709	34,709		347		347					610	
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		06/14/2021	DIRECT	09/30/2021	Redemption 100.0000	33,247	32,914	33,247	33,247		332		332					648	
000000-00-0	ITS BUYER INC Revolver 06/14/26		06/14/2021	No Broker	07/23/2021	Redemption 100.0000	4,800,000	4,752,000	4,800,000	4,800,000		48,000		48,000					13,217	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		03/10/2021	DIRECT	12/31/2021	Redemption 100.0000	200,000	198,000	200,000	200,000		2,000		2,000					4,404	
000000-00-0	HELIOS BUYER INC 2021 Incremental Term Loan 07/30/26		07/30/2021	DIRECT	07/30/2021	Tax Free Exchange	1,720,345	1,703,142	1,703,142	1,703,142										
78481G-AB-4	STS HLDG INC SR-UNSEC 08/27/26		03/31/2021	DIRECT	12/31/2021	Redemption 100.0000	9	9	9	9										
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		03/03/2021	DIRECT	12/31/2021	Redemption 100.0000	43,237	42,805	43,237	43,237		432		432					819	
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		06/30/2021	DIRECT	12/31/2021	Redemption 100.0000	3,786	3,749	3,786	3,786		38		38					70	
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		04/12/2021	No Broker	06/30/2021	Redemption 100.0000	2,594,235	2,568,293	2,594,235	2,594,235		25,942		25,942					45,279	
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		06/24/2021	No Broker	12/31/2021	Redemption 100.0000	6,250	6,188	6,250	6,250		63		63					155	
12022J-AC-1	BULLHORN INC Amendment No 1 Term Loan 09/30/26		10/05/2021	DIRECT	12/31/2021	Redemption 100.0000	2,624	2,610	2,624	2,624		13		13					21	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	BULLHORN INC Revolving Loan 09/30/26		07/15/2021	No Broker	08/27/2021	Redemption 100.0000	3,697,045	3,641,589	3,697,045	3,697,045		55,456		55,456						
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		02/16/2021	No Broker	12/31/2021	Redemption 100.0000	37,267	36,708	37,267	37,267		559		559					1,615	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		07/23/2021	No Broker	08/27/2021	Redemption 100.0000	774,100	763,513	774,100	774,100		10,587		10,587					4,506	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		08/25/2021	No Broker	09/30/2021	Redemption 100.0000	13,050	12,854	13,050	13,050		196		196					126	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		04/09/2021	DIRECT	12/20/2021	Redemption 100.0000	1,084,657	1,073,810	1,084,657	1,084,657		10,847		10,847					46,585	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		11/22/2021	No Broker	12/20/2021	Redemption 100.0000	1,582,010	1,566,190	1,582,010	1,582,010		15,820		15,820					15,478	
92539E-AB-2	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		08/09/2021	No Broker	09/01/2021	Redemption 100.0000	3,280,899	3,254,046	3,280,899	3,280,899		26,853		26,853					31,638	
92539E-AD-8	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		04/13/2021	No Broker	09/30/2021	Redemption 100.0000	35,212	34,860	35,212	35,212		352		352					776	
000000-00-0	PROSCI INC TERM 10/21/26		10/21/2021	DIRECT	12/31/2021	Redemption 100.0000	447,103	442,632	447,103	447,103		4,471		4,471					5,070	
10463N-AB-4	BRADSHAW INTERNATIONAL INC Revolving Commitment 10/21/26		10/27/2021	DIRECT	12/28/2021	Redemption 100.0000	1,793,033	1,748,207	1,793,033	1,793,033		44,826		44,826					5,379	
000000-00-0	W20 HOLDINGS INC 2020 Incremental DDTL 10/21/26		07/01/2021	No Broker	09/30/2021	Redemption 100.0000	18,933	18,743	18,933	18,933		189		189						
000000-00-0	W20 HOLDINGS INC 2020 Incremental Revolver 10/21/26		05/26/2021	No Broker	07/07/2021	Redemption 100.0000	2,531,250	2,505,938	2,531,250	2,531,250		25,313		25,313					11,233	
000000-00-0	AROTECH CORPORATION Revolver 10/22/26		03/29/2021	No Broker	05/07/2021	Redemption 100.0000	2,500,000	2,462,500	2,500,000	2,500,000		37,500		37,500					1,164	
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		12/10/2021	DIRECT	12/10/2021	DIRECT	11,200,000	11,088,000	11,088,000	11,157,187		69,187		69,187		(69,187)	(69,187)			
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		04/30/2021	DIRECT	09/30/2021	Redemption 100.0000	36,494	35,764	36,494	36,494		730		730					456	
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		12/09/2021	No Broker	12/31/2021	Redemption 100.0000	18,881	18,514	18,881	18,881		368		368					1,181	
000000-00-0	IVEX HOLDCO INC Scond Amendment Incremental TL 11/02/26		11/02/2021	DIRECT	12/01/2021	Redemption 100.0000	25,000	24,750	25,000	25,000		250		250					131	
83089H-AB-8	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		08/02/2021	DIRECT	12/31/2021	Redemption 100.0000	6,290	6,227	6,290	6,290		63		63					94	
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		06/22/2021	No Broker	12/31/2021	Redemption 100.0000	105,153	104,398	105,153	105,153		755		755					2,536	
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		10/01/2021	No Broker	10/08/2021	Redemption 100.0000	7,483,553	7,413,035	7,483,553	7,483,553		70,518		70,518					63,027	
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		03/01/2021	No Broker	12/31/2021	Redemption 100.0000	8,163	8,153	8,163	8,163		10		10					287	
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		07/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	8,634	8,548	8,634	8,634		86		86					172	
42327#-AC-8	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		06/24/2021	No Broker	12/31/2021	Redemption 100.0000	55,718	55,718	55,718	55,718									1,489	
000000-00-0	HELIOS BUYER INC Revolver 12/15/26		09/29/2021	No Broker	11/03/2021	Redemption 100.0000	13,435,153	13,435,153	13,435,153	13,435,153									165,658	
78655#-AA-8	SAFETY PRODUCTS HOLDINGAS LLC Term Loan 12/16/26		12/01/2021	DIRECT	02/11/2021	Redemption 100.0000	334,056	330,715	334,056	334,056		3,341		3,341						
000000-00-0	SAFETY PRODUCTS HOLDINGAS LLC DELAYED DRAW TERM LOAN 12/16/26		09/29/2021	No Broker	12/30/2021	Redemption 100.0000	16,732	16,565	16,732	16,732		167		167						
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		10/08/2021	No Broker	10/29/2021	Redemption 100.0000	833,333	825,000	833,333	833,333		8,333		8,333					12,421	
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK INCREMENTAL REVOLVER 12/30/26		10/20/2021	No Broker	10/21/2021	Redemption 100.0000	2,084,109	2,063,268	2,084,109	2,084,109		20,841		20,841						

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	CODING SOLUTIONS ACQUISITION Term Loan 12/31/26		12/01/2021	DIRECT	12/31/2021	Redemption 100.0000	198,611	196,625	198,611	198,611		1,986		1,986					8,847	
45836*-AD-7	Integrity Marketing Acquisitio Amendment No 4 Delayed Draw Te 02/05/27		06/02/2021	No Broker	09/30/2021	Redemption 100.0000	20,169	19,867	20,169	20,169		303		303					379	
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		09/01/2021	DIRECT	12/31/2021	Redemption 100.0000	180,681	178,874	180,681	180,681		1,807		1,807					4,623	
000000-00-0	80/20 LLC Term Loan 03/01/27		03/01/2021	DIRECT	09/23/2021	Redemption 100.0000	2,171,025	2,149,315	2,171,025	2,171,025		21,710		21,710					42,305	
000000-00-0	NDC ACQUSITION CORP Initial Term Loan 03/09/27		03/09/2021	DIRECT	09/30/2021	Redemption 100.0000	120,500	118,994	120,500	120,500		1,506		1,506					3,592	
000000-00-0	NDC ACQUSITION CORP Revolver 03/09/27		06/30/2021	No Broker	10/01/2021	Redemption 100.0000	850,000	839,375	850,000	850,000		10,625		10,625					16,937	
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		03/15/2021	DIRECT	10/01/2021	Redemption 100.0000	100,000	99,000	100,000	100,000		1,000		1,000					2,468	
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		03/26/2021	DIRECT	12/31/2021	Redemption 100.0000	77,040	76,269	77,040	77,040		770		770					1,823	
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		10/08/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	32,596	32,596	32,596	32,596									285	
000000-00-0	TRANSYSTEMS CORPORATION Transystems Corporation 03/31/27		05/20/2021	DIRECT	09/30/2021		113,158	112,026	113,158	113,158		1,132		1,132					1,693	
000000-00-0	VENSURE EMPLOYER SERVICES INC NEW DELAYED DRAW TERM 04/01/27		10/06/2021	No Broker	10/08/2021	Tax Free Exchange	4,843,864	4,843,864	4,843,864	4,843,864										
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		04/09/2021	DIRECT	09/30/2021	Redemption 100.0000	34,921	34,571	34,921	34,921		349		349					1,315	
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		12/23/2021	No Broker	12/31/2021	Redemption 100.0000	7,389	7,315	7,389	7,389		74		74						
55292S-AF-6	MBS HLDGS INC Initial Term Loan 04/16/27		04/16/2021	DIRECT	12/31/2021	Redemption 100.0000	100,000	99,000	100,000	100,000		1,000		1,000					3,073	
94184#-AA-5	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		04/20/2021	DIRECT	12/31/2021	Redemption 100.0000	91,304	90,391	91,304	91,304		913		913					4,668	
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		04/30/2021	DIRECT	12/31/2021	Redemption 100.0000	403,380	399,346	403,380	403,380		4,034		4,034					59,674	
000000-00-0	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		06/28/2021	No Broker	08/11/2021	Redemption 100.0000	132,597	131,271	132,597	132,597		1,326		1,326						
000000-00-0	North Haven Stallone Buyer LLC Term B Loan 05/24/27		05/24/2021	DIRECT	12/31/2021	Redemption 100.0000	24,393	24,149	24,393	24,393		244		244					561	
000000-00-0	North Haven Stallone Buyer LLC Delayed Draw Term Loan 05/24/27		12/14/2021	No Broker	12/31/2021	Redemption 100.0000	6,258	6,207	6,258	6,258		50		50					14	
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		05/28/2021	DIRECT	12/31/2021	Redemption 100.0000	91,805	90,886	91,805	91,805		918		918					2,419	
000000-00-0	SCIENS BUILDINGS SOLUTIONS LLC Term Loan A 06/01/27		06/01/2021	DIRECT	12/15/2021	Redemption 100.0000	22,751,786	22,467,388	22,751,786	22,751,786		284,397		284,397					839,584	
000000-00-0	SCIENS BUILDINGS SOLUTIONS LLC Delayed Draw Term Loan 06/01/27		12/07/2021	No Broker	12/15/2021	Redemption 100.0000	7,574,143	7,496,163	7,574,143	7,574,143		77,980		77,980					110,139	
000000-00-0	SCIENS BUILDINGS SOLUTIONS LLC Revolver 06/01/27		12/08/2021	No Broker	12/15/2021	Redemption 100.0000	2,250,000	2,221,875	2,250,000	2,250,000		28,125		28,125					3,452	
91835#-AL-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		06/22/2021	DIRECT	09/30/2021	Redemption 100.0000	29,320	28,880	29,320	29,320		440		440					428	
91835#-AK-2	VRC COMPANIES LLC Revolver 06/29/27		07/08/2021	No Broker	07/21/2021	Redemption 100.0000	166,667	164,167	166,667	166,667		2,500		2,500						
55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		06/30/2021	DIRECT	12/31/2021	Redemption 100.0000	95,815	94,857	95,815	95,815		958		958					2,387	
55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		09/16/2021	No Broker	12/31/2021	Redemption 100.0000	15,870	15,711	15,870	15,870		159		159					304	
55284B-AD-8	MC GROUP VENTURES CORPORATION Revolver 06/30/27		09/15/2021	No Broker	09/30/2021	Redemption 100.0000	1,607,143	1,591,071	1,607,143	1,607,143		16,071		16,071					4,353	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		07/20/2021	DIRECT	12/31/2021	Redemption 100.0000	570	564	570	570		6		6					9	
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		07/20/2021	DIRECT	12/31/2021	Redemption 100.0000	19,249	19,057	19,249	19,249		192		192						
10170*-AA-1	BOUNTEOUS INC Initial Term Loan 08/02/27		08/02/2021	DIRECT	12/31/2021	Redemption 100.0000	41,645	41,229	41,645	41,645		416		416					730	
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		11/05/2021	No Broker	12/31/2021	Redemption 100.0000	21,541	21,433	21,541	21,541		108		108					552	
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		08/20/2021	DIRECT	12/31/2021	Redemption 100.0000	45,028	44,578	45,028	45,028		450		450					702	
000000-00-0	Whitsons Holding Group LLC TERM 08/27/27		08/27/2021	DIRECT	12/31/2021	Redemption 100.0000	40,549	40,043	40,549	40,549		507		507					249	
000000-00-0	Long Term Care Group Inc TERM 09/08/27		09/07/2021	DIRECT	12/31/2021	Redemption 100.0000	24,894	24,645	24,894	24,894		249		249					425	
000000-00-0	ACP Tara Holdings Inc Initial Term Loan 09/10/27		09/10/2021	DIRECT	12/31/2021	Redemption 100.0000	68,032	67,351	68,032	68,032		680		680					1,217	
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		09/17/2021	DIRECT	12/30/2021	Redemption 100.0000	19,920	19,721	19,920	19,920		199		199						
000000-00-0	STANTON CARPET INTERMEDIATE REVOLVER 10/01/27		10/01/2021	No Broker	12/03/2021	Redemption 100.0000	2,250,000	2,250,000	2,250,000	2,250,000										
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		11/17/2021	DIRECT	12/31/2021	Redemption 100.0000	35,404	34,978	35,404	35,404		427		427					233	
68217U-AK-5	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1 Delayed Draw Term 11/30/27		12/29/2021	No Broker	12/31/2021	Redemption 100.0000	6,344	6,312	6,344	6,344		32		32						
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		12/01/2021	DIRECT	12/10/2021	DIRECT	77,200,000	76,428,000	76,428,000	76,435,154		7,154		7,154			(7,154)	(7,154)		
000000-00-0	GOOD2GROW LLC Revolver 12/01/27		12/01/2021	DIRECT	12/10/2021	DIRECT	100,800	99,792	99,792	99,800		8		8			(8)	(8)		
000000-00-0	GHR HEALTHCARE LLC Revolver 12/09/27		12/09/2021	DIRECT	12/21/2021	Redemption 100.0000	1,000,000	990,000	1,000,000	1,000,000		10,000		10,000					2,083	
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		12/21/2021	DIRECT	12/21/2021	DIRECT	21,346,154	21,132,692	21,132,692	21,136,930		4,238		4,238			(4,238)	(4,238)		
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		03/08/2021	DIRECT	12/31/2021	Redemption 100.0000	150,000	148,500	150,000	150,000		1,500		1,500					4,123	
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		03/15/2021	No Broker	09/30/2021	Redemption 100.0000	14,000	13,860	14,000	14,000		140		140					313	
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		04/01/2021	DIRECT	09/30/2021	Redemption 100.0000	35,322	34,969	35,322	35,322		353		353					243	
73940B-AC-9	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		09/21/2021	DIRECT	12/31/2021	Redemption 100.0000	16,204	16,042	16,204	16,204		162		162					30	
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		11/10/2021	No Broker	12/29/2021	Redemption 100.0000	3,752,672	3,752,672	3,752,672	3,752,672									23,841	
00130M-AJ-3	Bally's Corp TERM B 08/05/28		08/05/2021	BANK OF AMERICA-MERRILL LYNCH	12/31/2021	Redemption 100.0000	15,000	14,925	15,000	15,000		75		75					105	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		12/01/2021	KKR CORPORATE LENDING LLC	09/30/2021	Redemption 100.0000	32,625	32,462	32,625	32,625		163		163					470	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		12/01/2021	KKR CORPORATE LENDING LLC	10/04/2021	Tax Free Exchange	4,317,375	4,295,788	4,299,222	4,299,222		3,434		3,434					124,813	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		10/04/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	35,875	35,416	35,875	35,875		459		459						
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		12/01/2021	CREDIT SUISSE SECURITIES US LL	04/21/2021	Redemption 100.0000	5,000,000	5,003,350	5,000,000	5,000,000		(3,350)		(3,350)					31,406	
00488P-AL-9	ACRISURE LLC Term B 01/31/27		02/26/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	143,829	142,404	143,829	143,829		1,425		1,425					2,483	
00771P-AJ-0	AEGION CORP 04/01/28		04/01/2021	JEFFERIES & CO. INC.	12/31/2021	Redemption 100.0000	7,500	7,463	7,500	7,500		38		38					259	
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/28/2021	BANK OF AMERICA	12/30/2021	Redemption 100.0000	142,500	142,144	142,500	142,500		356		356					53,847	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01881U-AH-8	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/06/27		08/03/2021	Tax Free Exchange	11/12/2021	Redemption 100.0000	8,981,109	8,935,665	8,981,109	8,981,109		45,443		45,443					91,148	
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		12/09/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	31,525	31,486	31,525	31,525		39		39					46	
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		12/31/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	1,789	1,789	1,789	1,789									39	
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		10/21/2021	No Broker	10/29/2021	Redemption 100.0000	1,731,400	1,731,400	1,731,400	1,731,400									1,864	
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	209,573	209,573	209,573	209,573									4,810	
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		07/19/2021	No Broker	07/19/2021	Tax Free Exchange	3,182,000	1,774,080	3,150,180	3,150,180										
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		07/19/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	1,093,695	1,086,395	1,093,695	1,093,695		7,300		7,300						
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		06/29/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	2,996	2,996	2,996	2,996									34	
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		07/15/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	4,931	4,847	4,931	4,931		84		84					59	
04649V-AY-6	ASURION LLC 07/29/27		01/29/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	150,000	148,500	150,000	150,000		1,500		1,500					3,141	
04649V-AY-6	ASURION LLC 07/29/27		08/25/2021	Taxable Exchange	12/31/2021	Redemption 100.0000	78,321	78,321	78,321	78,321									595	
04822D-AJ-8	ATLANTIC AVIATION FBO INC 12/06/25		04/23/2021	JP MORGAN SECURITIES	09/23/2021	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									69,454	
05350N-AL-8	AVANTOR INC Term B5 11/06/27		10/19/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	6,692	6,683	6,692	6,692		8		8					13	
05350N-AL-8	AVANTOR INC Term B5 11/06/27		07/07/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	34,228	33,918	34,228	34,228		309		309					390	
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		12/20/2021	DIRECT	12/31/2021	Redemption 100.0000	41,519	41,519	41,519	41,519									68	
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		04/23/2021	CITIGROUP GLOBAL MARKETS INC	12/31/2021	Redemption 100.0000	21,066	20,961	21,066	21,066		105		105					8,711	
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		06/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	34,644	34,632	34,644	34,644		12		12					14,326	
08579J-BG-6	BERRY GLOBAL INC 07/01/26		02/25/2021	Tax Free Exchange	06/14/2021	Redemption 100.0000	2,069,276	2,065,662	2,069,276	2,069,276		3,614		3,614					670	
09518D-AH-0	BLOUNT INTERNATIONAL INC BLOUNT INTERNATIONAL INC 04/12/23		03/04/2021	BARCLAYS BANK PLC	10/15/2021	Redemption 100.0000	1,175,000	1,169,243	1,175,000	1,175,000		5,758		5,758					32,896	
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		10/08/2021	RBC DAIN RAUSCHER INC.	12/31/2021	Redemption 100.0000	5,955	5,896	5,955	5,955		60		60					22	
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		12/01/2021	CHURCHILL AGENCY SERVICES	12/31/2021	Redemption 100.0000	306,183	303,121	306,183	306,183		3,062		3,062					46,787	
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		10/29/2021	RBC DAIN RAUSCHER INC.	12/31/2021	Redemption 100.0000	894,051	887,356	894,051	894,051		6,695		6,695					3,765	
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		08/13/2021	No Broker	12/31/2021	Redemption 100.0000	6,666,667	6,666,667	6,666,667	6,666,667									129,630	
12510M-AB-5	CORR PARENT INC 03/05/28		03/05/2021	CITIZENS BANK	09/30/2021	Redemption 100.0000	5,875	5,846	5,875	5,875		29		29					123	
12685L-AG-5	CABLE ONE INC 05/03/28		04/30/2021	WELLS FARGO	12/31/2021	Redemption 100.0000	37,500	37,313	37,500	37,500		188		188					381	
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		12/01/2021	CITIGROUP GLOBAL MARKETS INC	10/15/2021	Redemption 100.0000	42,903	43,010	42,903	42,903		(107)		(107)					698	
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		07/01/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	463	463	463	463									14	
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		10/01/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	430	430	430	430									10	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		07/01/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	443	443	443	443									13	
14727@-AC-5	CASCADE DRILLING LP 12/30/22		07/01/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	886	886	886	886									18	
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		05/10/2021	DEUTSCHE BANK SECURITIES INCOR	12/31/2021	Redemption 100.0000	18,375	18,145	18,375	18,375		230		230					154	
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION	04/01/2021	CONVERSION	10,864,033	9,668,989	9,087,763	9,668,989							(581,226)	(581,226)		
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		12/01/2021	CONVERSION	05/24/2021	CONVERSION	73,930	73,930	669,070	73,930							595,140	595,140	3,806	
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		07/07/2021	Interest Capitalization	05/24/2021	CONVERSION	3,176	3,176	28,739	3,176							25,564	25,564	32	
17776E-AB-1	CITY BREWING CO LLC 04/01/28		03/31/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	11,668	11,609	11,668	11,668		58		58					353	
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		01/19/2021	No Broker	12/31/2021	Redemption 100.0000	3,460	3,425	3,460	3,460		35		35					160	
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		05/14/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	12,500	12,438	12,500	12,500		63		63					320	
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		12/01/2021	Interest Capitalization	12/01/2021	COP GNAP HOLDINGS	115,514	115,514	119,912	115,514							4,398	4,398		
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		03/12/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	1,988,478	1,985,993	1,988,478	1,988,478		2,486		2,486					907	
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	1,542,728	1,528,454	1,542,728	1,542,728		14,274		14,274					704	
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/18/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	82,684	82,271	82,684	82,684		413		413					1,455	
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		12/07/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	8,660	8,660	8,660	8,660									26	
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/18/2021	CREDIT SUISSE SECURITIES US LL	09/30/2021	Redemption 100.0000	3,333	3,333	3,333	3,333									156	
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/18/2021	CREDIT SUISSE SECURITIES US LL	12/07/2021	Tax Free Exchange	1,330,000	1,330,000	1,330,000	1,330,000									72,427	
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL 03/31/28		08/27/2021	No Broker	09/30/2021	Redemption 100.0000	4,662	4,662	4,662	4,662									153	
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL 03/31/28		10/28/2021	No Broker	12/07/2021	Tax Free Exchange	2,125,208	2,125,208	2,125,208	2,125,208									76,252	
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		11/18/2021	No Broker	12/31/2021	Redemption 100.0000	1,520	1,501	1,520	1,520		19		19					41	
24702N-BF-6	DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange	11/01/2021	Redemption 100.0000	1,326,738	1,204,094	1,326,738	1,326,738		122,644		122,644					18,817	
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		07/22/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	236,588	234,222	236,588	236,588		2,366		2,366					5,593	
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		08/06/2021	Tax Free Exchange	12/14/2021	Various	9,607,301	9,596,217	9,589,533	9,596,640		422		422			(7,107)	(7,107)	58,845	
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		01/28/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	59,663	59,812	59,663	59,663		(149)		(149)					1,391	
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		12/01/2021	SUNTRUST CAPITAL MARKETS	12/31/2021	Redemption 100.0000	49,922	49,984	49,922	49,922		(62)		(62)					1,152	
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		06/24/2021	DIRECT	09/30/2021	Redemption 100.0000	3,170	3,154	3,170	3,170		16		16					19	
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		12/01/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	117	117	117	117									4	
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		12/01/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	205	205	205	205									6	
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		12/01/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	180	180	180	180									5	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		06/30/2021	JEFFERIES & CO. INC.	12/31/2021	Redemption 100.0000	2,500	2,494	2,500	2,500		6		6					32	
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		01/15/2021	Various	12/31/2021	Redemption 100.0000	61,060	60,878	61,060	61,060		182		182					948	
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		12/01/2021	RBC DAIN RAUSCHER INC.	10/21/2021	Redemption 100.0000	1,805,475	1,809,989	1,805,475	1,805,475		(4,514)		(4,514)					58,400	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		04/22/2021	BANK OF AMERICA	07/21/2021	Various	10,592,500	10,513,056	10,551,783	10,515,492		2,435		2,435		36,291	36,291	36,291	42,097	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		04/22/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	16,279	16,157	16,279	16,279		122		122					194	
33936H-AJ-1	FLEX ACQUISITION CO INC 03/02/28		02/23/2021	Tax Free Exchange	12/23/2021	Redemption 100.0000	182,817	182,715	182,817	182,817		101		101					4,499	
34965#-AA-6	Fortune International LLC Revolver 01/17/25		12/14/2021	No Broker	12/31/2021	Redemption 100.0000	7,863,690	7,863,690	7,863,690	7,863,690									47,423	
35041@-AB-1	FOUNDATION RISK PARTNERS CORP Revolver 11/10/23		03/23/2021	No Broker	05/18/2021	Redemption 100.0000	4,500,000	4,500,000	4,500,000	4,500,000									28,271	
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		03/02/2021	No Broker	09/30/2021	Redemption 100.0000	14,430	14,358	14,430	14,430		72		72					350	
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		09/30/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	58	58	58	58									2	
36740U-AT-9	GATES GLOBAL LLC 03/31/27		02/22/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	277,551	278,188	277,551	277,551		(637)		(637)					5,306	
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		05/14/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	18,743	18,611	18,743	18,743		132		132					453	
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		08/12/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	36,922	36,922	36,922	36,922									745	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		05/14/2021	No Broker	07/16/2021	Redemption 100.0000	250,000	250,000	250,000	250,000										
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		04/21/2021	MORGAN STANLEY & CO. INC.	12/31/2021	Redemption 100.0000	27,250	27,114	27,250	27,250		136		136					513	
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		03/17/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	50,000	49,750	50,000	50,000		250		250					1,048	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		06/10/2021	JP MORGAN SECURITIES	10/29/2021	Redemption 100.0000	16,875	16,833	16,875	16,875		42		42					101	
41024J-AB-0	HANDGARDS LLC 10/14/26		12/01/2021	DIRECT	12/31/2021	Redemption 100.0000	377,813	370,256	377,813	377,813		7,556		7,556					12,977	
427430-AP-8	HERMAN MILLER INC TERM B 06/29/28		06/29/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	7,500	7,463	7,500	7,500		38		38					93	
42804V-AX-9	HERTZ CORP Term B-EXIT 06/30/28		06/14/2021	BARCLAYS BANK PLC	09/30/2021	Redemption 100.0000	11,885	11,826	11,885	11,885		59		59					55	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		10/21/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	22,425	22,509	22,425	22,425		(84)		(84)					144	
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		02/24/2021	JEFFERIES & CO. INC.	12/31/2021	Redemption 100.0000	11,142	11,114	11,142	11,142		28		28					153	
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		02/24/2021	JEFFERIES & CO. INC.	12/31/2021	Redemption 100.0000	214	214	214	214									3	
43283L-AH-4	HILTON GRAND VACATIONS BORROWE 05/20/28		05/20/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	25,000	24,875	25,000	25,000		125		125					314	
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		11/18/2021	MORGAN STANLEY CAPITAL SERVICE	12/31/2021	Redemption 100.0000	2,135	2,130	2,135	2,135		5		5					17	
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		12/16/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	20,140	19,917	20,140	20,140		223		223					279	
44988L-AG-2	IRB HOLDING CORP 11/19/27		12/01/2021	BARCLAYS BANK PLC	12/31/2021	Redemption 100.0000	71,500	71,335	71,500	71,500		165		165					1,756	
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		01/12/2021	DIRECT	03/11/2021	Redemption 100.0000	4,661,017	4,591,102	4,661,017	4,661,017		69,915		69,915					47,795	
45232U-AE-8	LUMMUS TECHNOLOGY HLDNGS V LLC 06/30/27		02/09/2021	CREDIT SUISSE SECURITIES US LL	02/09/2021	CREDIT SUISSE SECURITIES US LL	649,573	649,573	650,385	649,573							812	812		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45258F-AB-6	INGRAM MICRO INC 04/01/28		04/01/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	119,000	117,810	119,000	119,000		1,190		1,190					1,653	
45673Y-AB-2	INFORMATICA LLC 02/14/27		05/10/2021	Various	10/29/2021	Redemption 100.0000	13,024,910	12,953,814	13,024,910	13,024,910		71,096		71,096					212,773	
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		10/14/2021	JP MORGAN SECURITIES	10/14/2021	Various	3,500,000	3,495,625	3,495,625	3,495,653		28		28			(28)	(28)		
45784Q-AB-5	INSULET CORP 05/03/28		10/01/2021	MORGAN STANLEY & CO. INC.	12/31/2021	Redemption 100.0000	27,513	27,545	27,513	27,513		(33)		(33)					262	
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		05/13/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	20,000	19,850	20,000	20,000		150		150					271	
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		02/19/2021	DEUTSCHE BANK SECURITIES INCOR	12/31/2021	Redemption 100.0000	28,000	27,860	28,000	28,000		140		140					992	
48853U-BE-9	KENAN ADVANTAGE GROUP INC THE 03/24/26		03/18/2021	KEYBANC CAPITAL MARKETS	12/22/2021	KEYBANC CAPITAL MARKETS	16,876,678	16,792,294	16,832,140	16,802,374		10,080		10,080		29,766	29,766	29,766	582,365	
48853U-BE-9	KENAN ADVANTAGE GROUP INC THE 03/24/26		03/18/2021	KEYBANC CAPITAL MARKETS	09/30/2021	Redemption 100.0000	80,822	80,418	80,822	80,822		404		404					1,289	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		12/30/2021	No Broker	12/31/2021	Redemption 100.0000	20,686,275	20,686,275	20,686,275	20,686,275									82,650	
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		01/07/2021	CITIGROUP GLOBAL MARKETS INC	12/31/2021	Redemption 100.0000	51,151	49,872	51,151	51,151		1,279		1,279					1,003	
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		02/12/2021	JP MORGAN SECURITIES	02/26/2021	Redemption 100.0000	6,060	5,999	6,060	6,060		61		61					1	
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24		12/01/2021	Interest Capitalization	01/29/2021	Redemption 100.0000	238,940	238,940	238,940	238,940									3,031	
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24		12/01/2021	Interest Capitalization	01/29/2021	Redemption 100.0000	236,284	236,284	236,284	236,284										
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		06/16/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	20,000	19,900	20,000	20,000		100		100					256	
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		02/19/2021	DIRECT	12/30/2021	Redemption 100.0000	4,747,485	4,700,010	4,747,485	4,747,485		47,475		47,475					275,495	
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver 04/21/22		04/20/2021	No Broker	04/23/2021	Redemption 100.0000	733,797	733,797	733,797	733,797									713	
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		10/01/2021	Interest Capitalization	10/19/2021	Redemption 100.0000	4,824	4,824	4,824	4,824									18	
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		12/01/2021	Tax Free Exchange	10/19/2021	Redemption 100.0000	21,273	21,273	21,273	21,273									740	
605024-AS-7	MISSION BROADCASTING INC 05/27/28		05/27/2021	BANK OF AMERICA	09/30/2021	Redemption 100.0000	2,500	2,488	2,500	2,500		13		13					98	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		01/27/2021	No Broker	04/20/2021	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000									13,257	
62931*-AB-0	NMC Skincare Intermediate Hold Revolver 10/31/24		03/17/2021	No Broker	11/16/2021	Redemption 100.0000	120,000	118,800	120,000	120,000		1,200		1,200					4,864	
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		06/29/2021	JP MORGAN SECURITIES	10/15/2021	Redemption 100.0000	7,813	7,695	7,813	7,813		117		117					45	
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		08/10/2021	No Broker	08/20/2021	Redemption 100.0000	6,271,186	6,241,194	6,271,186	6,271,186		29,992		29,992					28,531	
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		06/18/2021	Interest Capitalization	12/16/2021	Redemption 100.0000	62,460	62,460	62,460	62,460									2,454	
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		12/01/2021	No Broker	12/16/2021	Redemption 100.0000	116,755	116,755	116,755	116,755									494	
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23		06/01/2021	Interest Capitalization	09/30/2021	Redemption 100.0000	11,988	11,988	11,988	11,988									360	
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		06/15/2021	DIRECT	12/31/2021	Redemption 100.0000	20,771	20,667	20,771	20,771		104		104					316	
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		02/11/2021	No Broker	04/19/2021	Redemption 100.0000	107,143	107,143	107,143	107,143									957	
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		02/23/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	105,125	103,023	105,125	105,125		2,103		2,103					4,047	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		05/26/2021	JP MORGAN SECURITIES	12/01/2021	Redemption 100.0000	643,750	643,750	643,750	643,750									22,081	
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		11/16/2021	Tax Free Exchange	12/01/2021	Redemption 100.0000	160,938	156,944	160,938	160,938		3,994		3,994					1,387	
68621X-AE-3	ORGANON & CO TERM B 04/08/28		10/14/2021	JP MORGAN SECURITIES	12/23/2021	Redemption 100.0000	1,194,169	1,191,957	1,194,169	1,194,169		2,211		2,211					17,169	
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		07/17/2021	SOCIETE GENERALE	12/31/2021	Redemption 100.0000	6,750	6,716	6,750	6,750		34		34					89	
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		05/14/2021	No Broker	09/01/2021	Redemption 100.0000	327,869	325,527	327,869	327,869		2,342		2,342					4,065	
69355H-AB-4	PPD INC Term B 01/13/28		01/06/2021	JP MORGAN SECURITIES	12/08/2021	Redemption 100.0000	23,705,958	23,587,428	23,705,958	23,705,958		118,530		118,530					559,354	
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		07/01/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	1,671	1,671	1,671	1,671									50	
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		12/01/2021	Interest Capitalization	12/01/2021	RMP?ACQUISITION?INC	456,641	456,641	456,641	456,641										
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		03/05/2021	Tax Free Exchange	11/15/2021	Redemption 100.0000	21,150,000	20,997,892	21,150,000	21,150,000		152,108		152,108					382,908	
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		03/15/2021	Tax Free Exchange	03/31/2021	Redemption 100.0000	38,750	38,482	38,750	38,750		268		268						
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		03/15/2021	Tax Free Exchange	04/20/2021	Tax Free Exchange	15,461,250	15,354,174	15,355,229	15,355,229		1,056		1,056						
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		02/23/2021	JEFFERIES & CO. INC.	12/31/2021	Redemption 100.0000	75,000	75,000	75,000	75,000									1,174	
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		04/20/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	115,959	115,164	115,959	115,959		795		795					1,743	
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		03/26/2021	JP MORGAN SECURITIES	09/30/2021	Redemption 100.0000	83,668	83,250	83,668	83,668		418		418					828	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		03/16/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	45,422	45,489	45,422	45,422		(67)		(67)					438	
74112C-AW-3	Prestige Brands Inc. TERM B5 07/01/28		06/10/2021	BARCLAYS BANK PLC	12/30/2021	Redemption 100.0000	112,500	111,938	112,500	112,500		563		563					3,489	
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		03/03/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	9,938	9,888	9,938	9,938		50		50					208	
000000-00-0	PROQUEST LLC PROQUEST LLC 10/23/26		12/01/2021	CITIGROUP GLOBAL MARKETS INC	02/01/2021	Tax Free Exchange	1,914,000	1,914,000	1,914,000	1,914,000									5,501	
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		02/03/2021	CITIGROUP GLOBAL MARKETS INC	12/30/2021	Redemption 100.0000	168,500	167,658	168,500	168,500		843		843					3,761	
75605V-AD-4	REALPAGE INC 04/22/28		02/18/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	19,563	19,514	19,563	19,563		49		49					287	
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		02/24/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	70,500	70,436	70,500	70,500		64		64					1,193	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	47,494	47,494	47,494	47,494									1,846	
78466Y-AL-2	SRS DISTRIBUTION INC 05/24/25		05/10/2021	BANK OF AMERICA	06/15/2021	BANK OF AMERICA	2,388,766	2,358,906	2,388,766	2,358,906							29,860	29,860		
78488C-AH-3	SEAWORLD PARKS & ENTERTAINMEN TERM B 08/25/28		08/13/2021	JP MORGAN SECURITIES	08/13/2021	Various	2,000,000	1,980,000	1,980,000	1,980,000										
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		06/30/2021	Interest Capitalization	09/29/2021	Redemption 100.0000	14,582	14,582	14,582	14,582									866	
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		02/12/2021	JP MORGAN SECURITIES	02/26/2021	Redemption 100.0000	40,925	40,515	40,925	40,925		409		409					3	
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		03/10/2021	DEUTSCHE BANK SECURITIES INCOR	12/31/2021	Redemption 100.0000	507,500	511,941	507,500	507,500		(4,441)		(4,441)					7,246	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		12/01/2021	Interest Capitalization	12/01/2021	Redemption 100.0000	321	321	321	321										
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		12/01/2021	Interest Capitalization	12/01/2021	Redemption 100.0000	30	30	30	30										

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		09/21/2021	Various	09/30/2021	Redemption 100.0000	21,962	21,932	21,962	21,962		30		30					143	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Revolver 09/23/25		03/31/2021	No Broker	12/31/2021	Redemption 100.0000	8,042,038	8,030,921	8,042,038	8,042,038		11,117		11,117					19,065	
84850X-AK-8	SPIN HOLDCO INC 03/01/28		03/01/2021	BARCLAYS BANK PLC	06/30/2021	Redemption 100.0000	81,713	81,100	81,713	81,713		613		613					464	
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		11/02/2021	Various	11/30/2021	Redemption 100.0000	420,719	419,961	420,719	420,719		758		758					3,553	
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		03/23/2021	KEYBANC CAPITAL MARKETS	11/01/2021	Redemption 100.0000	1,001,152	998,735	1,001,152	1,001,152		2,417		2,417					23,756	
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		06/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	167,928	167,849	167,928	167,928		78		78					2,781	
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		03/18/2021	JP MORGAN SECURITIES	08/19/2021	JP MORGAN SECURITIES	1,442,658	1,431,838	1,431,838	1,432,578		740		740			(740)	(740)	13,948	
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		03/18/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	56,425	56,482	56,425	56,425		(57)		(57)					724	
88023H-AE-0	TTEMPO ACQUISITION LLC TERM B 08/31/28		08/19/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	9,000	8,978	9,000	9,000		23		23					27	
88675U-AB-8	TIGER ACQUISITION LLC 06/01/28		05/21/2021	GOLDMAN SACHS & COMPANY	10/29/2021	Redemption 100.0000	8,375	8,291	8,375	8,375		84		84					91	
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		06/11/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	5,000	4,975	5,000	5,000		25		25					40	
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		04/01/2021	MORGAN STANLEY & CO. INC.	12/31/2021	Redemption 100.0000	127,363	126,845	127,363	127,363		517		517					2,608	
89705D-AG-7	TRONOX FINANCE LLC 03/11/28		03/02/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	8,848,731	8,847,805	8,848,731	8,848,731		927		927					86,145	
90344J-AF-1	US CONCRETE INC Term B 06/25/28		05/26/2021	JP MORGAN SECURITIES	08/26/2021	Redemption 100.0000	8,000,000	7,980,000	8,000,000	8,000,000		20,000		20,000					36,111	
90385K-AG-6	UKG INC 05/03/26		01/15/2021	CREDIT SUISSE SECURITIES US LL	09/30/2021	Redemption 100.0000	11,798	11,798	11,798	11,798									196	
90385K-AG-6	UKG INC 05/03/26		01/15/2021	CREDIT SUISSE SECURITIES US LL	11/18/2021	Tax Free Exchange	1,561,312	1,561,312	1,561,312	1,561,312									40,867	
90385K-AG-6	UKG INC 05/03/26		01/28/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	27,120	26,744	27,120	27,120		376		376					448	
90385K-AG-6	UKG INC 05/03/26		01/28/2021	Tax Free Exchange	11/18/2021	Tax Free Exchange	3,588,818	3,539,076	3,545,870	3,545,870		6,794		6,794					93,338	
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		04/14/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	90,000	89,550	90,000	90,000		450		450					1,662	
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		05/27/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	225,680	224,551	225,680	225,680		1,128		1,128						
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		06/22/2021	Interest Capitalization	06/22/2021	Redemption 101.0000	282,373	282,373	285,197	282,373							2,824	2,824	11,425	
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		12/01/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	930,400	933,889	930,400	930,400		(3,489)		(3,489)					17,827	
96208U-AT-8	WEX INC 04/01/28		03/19/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	352,653	350,890	352,653	352,653		1,763		1,763					3,910	
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		12/01/2021	WORLD 50	12/30/2021	Redemption 100.0000	262,500	259,875	262,500	262,500		2,625		2,625					(32,023)	
BL3284-00-9	Froneri US INC TERM 01/31/27		05/10/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	20,272	19,968	20,272	20,272		304		304					293	
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27		01/20/2021	Tax Free Exchange	10/01/2021	Redemption 100.0000	8,736	8,693	8,736	8,736		44		44					107	
BL3508-95-1	ENERGIZER HOLDINGS INC 12/16/27		12/01/2021	JP MORGAN SECURITIES	01/20/2021	Tax Free Exchange	1,164,583	1,158,760	1,158,779	1,158,779		19		19						
BL3541-34-1	INEOS US PETROCHEM LLC 01/21/26		01/21/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	30,000	29,850	30,000	30,000		150		150					752	
BL3547-55-3	ACRISURE LLC 02/15/27		01/29/2021	JP MORGAN SECURITIES	02/26/2021	Tax Free Exchange	14,275,000	14,132,250	14,133,564	14,133,564		1,314		1,314						

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL3547-90-0	PROQUEST LLC 10/23/26		02/01/2021	Tax Free Exchange	12/02/2021	Redemption 100.0000	15,087,402	15,058,947	15,087,402	15,087,402		28,454		28,454					501,542	
BL3550-04-5	GENTIVA HEALTH SERVICES 07/02/25		02/08/2021	Tax Free Exchange	08/19/2021	JP MORGAN SECURITIES	5,650,078	5,611,419	5,635,953	5,615,924		4,505		4,505			20,029	20,029	69,488	
BL3550-04-5	GENTIVA HEALTH SERVICES 07/02/25		02/08/2021	Tax Free Exchange	10/29/2021	Redemption 100.0000	13,382,228	13,304,968	13,382,228	13,382,228		77,260		77,260					239,135	
BL3553-98-1	PAREXEL INTL CORP 09/27/24		02/03/2021	BANK OF AMERICA	03/05/2021	Tax Free Exchange	21,150,000	20,991,375	20,997,892	20,997,892		6,517		6,517						
BL3561-11-7	PLAZE INC 08/03/26		02/26/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	84,289	83,105	84,289	84,289		1,184		1,184					1,228	
BL3562-50-3	PHOENIX GUARANTOR INC 03/05/26		02/22/2021	Tax Free Exchange	03/15/2021	Tax Free Exchange	15,500,000	15,387,572	15,392,655	15,392,655		5,083		5,083					51,236	
BL3565-39-9	BELLA HOLDINGS CO LLC 04/01/28		04/01/2021	U.S. BANCORP LIBRA	12/31/2021	Redemption 100.0000	25,000	24,750	25,000	25,000		250		250					713	
BL3572-50-2	IGT HOLDINGS IV AB TERM B 03/23/28		03/23/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	37,500	37,406	37,500	37,500		94		94					509	
BL3573-84-9	ICON Luxembourge Sarl Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC	12/29/2021	Redemption 100.0000	820,382	816,280	820,382	820,382		4,102		4,102					10,380	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	JP MORGAN SECURITIES	04/01/2021	Redemption 100.0000	3,943	3,943	3,943	3,943									164	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	Tax Free Exchange	04/01/2021	Redemption 100.0000	4,370	4,310	4,370	4,370		60		60					182	
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		09/22/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	20,000	19,967	20,000	20,000		33		33					37	
BL3615-74-9	ALLIANT HLDNGS INETRMEDIATE LL 11/06/27		04/29/2021	JP MORGAN SECURITIES	08/03/2021	Tax Free Exchange	8,981,109	8,936,203	8,935,665	8,935,665		(538)		(538)						
BL3646-39-7	Indigi Merger Sub Inc Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC	12/29/2021	Redemption 100.0000	204,399	203,377	204,399	204,399		1,022		1,022					1,369	
BL3673-14-4	STARS GROUP HOLDINGS BV TERM B 07/21/26		07/16/2021	DEUTSCHE BANK SECURITIES INCOR	12/31/2021	Redemption 100.0000	42,963	42,855	42,963	42,963		107		107					444	
BL3674-94-4	ASURION LLC TERM B9 07/31/27		07/15/2021	BANK OF AMERICA	08/25/2021	Taxable Exchange	15,625,000	15,390,625	15,625,000	15,392,250		1,625		1,625			232,750	232,750		
BL3689-59-5	Centuri Group Inc Term B 08/18/28		08/18/2021	WELLS FARGO	12/31/2021	Redemption 100.0000	125,929	124,669	125,929	125,929		1,259		1,259					955	
BL3708-05-6	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		09/17/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	18,750	18,656	18,750	18,750		94		94					117	
BL3708-95-7	CHG HEALTHCARE SERVICE INC TERM B 09/22/28		09/22/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	23,850	23,731	23,850	23,850		119		119					81,620	
BL3745-93-4	RH TERM B 10/02/25		10/04/2021	Tax Free Exchange	10/04/2021	Tax Free Exchange	14,242,375	14,060,033	14,060,033	14,060,033										
BL3751-62-7	CARNIVAL CORP TERM B 10/08/28		10/07/2021	JP MORGAN SECURITIES	10/07/2021	Various	900,000	895,500	895,500	895,510		10		10			(10)	(10)		
BL3755-96-6	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/06/27		10/20/2021	JP MORGAN SECURITIES	12/09/2021	Tax Free Exchange	12,610,000	12,594,238	12,594,452	12,594,452		214		214						
BL3771-48-4	UKG INC TERM 05/03/26		11/18/2021	CREDIT SUISSE SECURITIES US LL	12/29/2021	Tax Free Exchange	3,180,000	3,180,000	3,180,000	3,180,000										
BL3776-36-8	HUB INTERNATIONAL LTD TERM B 04/25/25		11/18/2021	MORGAN STANLEY & CO. INC.	12/16/2021	Tax Free Exchange	3,635,000	3,625,913	3,626,096	3,626,096		183		183						
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		11/16/2021	JP MORGAN SECURITIES	12/31/2021	Redemption 100.0000	5,396	5,321	5,396	5,396		74		74						
Z00066-88-8	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		09/27/2021	No Broker	12/14/2021	Redemption 100.0000	2,457,831	2,457,831	2,457,831	2,457,831									25,860	
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		10/01/2021	Interest Capitalization	10/08/2021	Redemption 100.0000	1,035	1,035	1,035	1,035									17	
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		07/01/2021	No Broker	10/08/2021	Redemption 100.0000	519,584	519,584	519,584	519,584									8,428	
Z00073-12-4	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		12/01/2021	Interest Capitalization	12/01/2021	COP HOME SERVICES HOLDINGS	68,956	68,956	71,806	68,956							2,850	2,850		
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	01/29/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	29,140	29,322	29,140	29,140		(182)		(182)					181	
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	01/15/2021	DIRECT	09/30/2021	Redemption 100.0000	24,338	24,094	24,338	24,338		243		243					797	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	04/16/2021	No Broker	09/30/2021	Redemption 100.0000	5,982	5,923	5,982	5,982		60		60					166	
36259#-AA-6	GSM ACQUISITION CORP Revolver 11/16/26	D	09/29/2021	No Broker	12/13/2021	Redemption 100.0000	2,658,228	2,649,090	2,658,228	2,658,228		9,137		9,137					53,784	
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	12/01/2021	BARCLAYS BANK PLC	03/18/2021	Redemption 100.0000	2,991,329	2,987,589	2,991,329	2,991,329		3,739		3,739					22,386	
BL3556-13-3	JAZZ FINANCING LUX SARL 04/22/28	D	12/16/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	56,000	56,074	56,000	56,000		(74)		(74)					476	
BL3565-31-6	ALPHA 3 BV 03/18/28	D	03/05/2021	GOLDMAN SACHS & COMPANY	12/31/2021	Redemption 100.0000	14,875	14,801	14,875	14,875		74		74					286	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							745,046,013	715,737,864	741,581,363	741,270,778		2,540,329		2,540,329			310,586	310,586	9,339,350	
8399998. Total - Bonds							6,397,514,233	6,359,639,354	6,382,417,644	6,376,614,864		(6,013,620)	3,444	(6,017,064)			4,934,613	4,934,613	36,709,879	5,992,009
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC		03/01/2021	DIRECT	09/23/2021	DIRECT	43.000	42,820	44,766	42,820							1,946	1,946		
000000-00-0	MSM ACQUISITIONS Series C Prefer shares		12/01/2021	MSM ACQUISITIONS	12/01/2021	MSM ACQUISITIONS	286.000	512,000	1,090,582	512,000							578,582	578,582		
87271T-20-4	TIAA TIA 2017-W2A NOTE		12/01/2021	U.S. BANK	12/01/2021	US BANK GLOBAL CORP TRUST SVRS	20,000,000.000	20,000,000	20,000,000	20,000,000										
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								20,554,820	21,135,348	20,554,820							580,528	580,528		
8999998. Total - Preferred Stocks								20,554,820	21,135,348	20,554,820							580,528	580,528		
000000-00-0	CIRQUE DU SOLEIL COMMON SHARES		12/01/2021	CONVERSION	03/05/2021	CONVERSION	37,327.000	598,930	233,293	598,930							(365,637)	(365,637)		
00827B-10-6	AFFIRM HOLDINGS INC		09/13/2021	Various	09/21/2021	Various	38,381.000	2,852,353	3,027,552	2,852,353							175,200	175,200		
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		12/01/2021	DISTRIBUTION	12/01/2021	MERRIL LYNCH PERCE FENER SMITH	27,100.000	2,610,733	3,576,295	2,610,733							965,562	965,562		
256163-10-6	DOCUSIGN INC		12/17/2021	DISTRIBUTION	12/20/2021	MERRIL LYNCH PERCE FENER SMITH	840.000	167,668	170,807	167,668							3,138	3,138		
25809K-10-5	DOORDASH INC A		09/13/2021	Various	09/21/2021	MERRIL LYNCH PERCE FENER SMITH	41,151.000	6,152,054	6,737,604	6,152,054							585,550	585,550		
359616-10-9	FULCRUM THERAPEUTICS INC		09/22/2021	DIRECT	09/29/2021	MERRIL LYNCH PERCE FENER SMITH	7,929.000	224,303	224,379	224,303							75	75		
52110H-10-0	LAZYDAYS HOLDINGS INC		09/16/2021	DISTRIBUTION	12/13/2021	Various	7,410.000	167,911	167,664	167,911							(247)	(247)		
67080M-10-3	NURIX THERAPEUTICS INC		09/29/2021	Various	11/15/2021	MERRIL LYNCH PERCE FENER SMITH	22,382.000	790,792	809,716	790,792							18,925	18,925		
67092P-79-7	NUVEEN GROWTH OPPORTUNITIES ETF		09/29/2021	Various	12/21/2021	CITADEL SECURITIES LLC	190,100.000	4,623,841	4,810,646	4,623,841							186,805	186,805	228	
68269G-10-7	1LIFE HEALTHCARE INC		09/13/2021	DIRECT WITH COUNTERPARTY FIXED	09/21/2021	MERRIL LYNCH PERCE FENER SMITH	8,144.000	199,861	204,953	199,861							5,092	5,092		
683712-10-3	OPENDOOR TECHNOLOGIES INC		09/13/2021	DISTRIBUTION	09/21/2021	MERRIL LYNCH PERCE FENER SMITH	229,404.000	3,796,887	3,958,398	3,796,887							161,512	161,512		
68621F-10-2	ORGANOGENESIS HOLDINGS INC		05/26/2021	DISTRIBUTION	12/13/2021	MERRIL LYNCH PERCE FENER SMITH	270,003.000	4,817,934	4,806,376	4,817,934							(11,558)	(11,558)		
745848-10-1	PULMONX CORP		04/12/2021	DISTRIBUTION	04/30/2021	MERRIL LYNCH PERCE FENER SMITH	9,057.000	381,119	436,441	381,119							55,323	55,323		
75382E-10-9	RAPT THERAPEUTICS INC		12/01/2021	DISTRIBUTION	05/05/2021	MERRIL LYNCH PERCE FENER SMITH	2,708.000	100,136	65,853	100,136							(34,284)	(34,284)		
76155X-10-0	REVOLUTION MEDICINES INC		02/25/2021	Various	03/12/2021	MERRIL LYNCH PERCE FENER SMITH	28,649.000	1,110,104	1,154,512	1,110,104							44,407	44,407	6,458	
87918A-10-5	TELADOC HEALTH INC		08/04/2021	DISTRIBUTION	11/03/2021	MERRIL LYNCH PERCE FENER SMITH	72,186.000	12,337,790	12,226,655	12,337,790							(111,135)	(111,135)		
90138F-10-2	TWILIO INC		12/01/2021	DISTRIBUTION	06/29/2021	MERRIL LYNCH PERCE FENER SMITH	449.000	156,952	179,495	156,952							22,542	22,542		
91680M-10-7	UPSTART HOLDINGS INC		09/13/2021	DISTRIBUTION	09/21/2021	MERRIL LYNCH PERCE FENER SMITH	38,844.000	7,190,449	8,353,770	7,190,449							1,163,321	1,163,321		
92671V-10-6	VIEW INC		03/09/2021	Tax Free Exchange	05/26/2021	Various	768,450.000	7,271,349	6,840,391	7,271,349							(430,958)	(430,958)		
Z00044-F4-6	HY CITE CORPORATION		12/01/2021	JP MORGAN SECURITIES	11/12/2021	JP MORGAN SECURITIES	1.000		8,370,515								8,370,515	8,370,515		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/29/2021	FEDERAL HOME LOAN BANK	12/30/2021	FEDERAL HOME LOAN BANK	60,997,109.000	6,099,710,940	6,099,710,940	6,099,710,940									2,264,963	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,155,262,106	6,166,066,255	6,155,262,106							10,804,148	10,804,148	2,271,649	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	UP ENERGY UP ENERGY		05/21/2021	CONVERSION	10/26/2021	Various	1,126,864.000	27,044,736	49,035,141	27,044,736							21,990,405	21,990,405		
J20496-10-5	HITACHI MAXELL LTD	D	12/01/2021	DISTRIBUTION	12/01/2021	MERRIL LYNCH PERCE FENER SMITH	54,100.000	517,612	553,841	517,612							36,229	36,229		
J50022-10-2	NIFCO	D	12/01/2021	DISTRIBUTION	12/01/2021	DISTRIBUTION	31,900.000	777,602	861,769	777,602							84,168	84,168		
J6547W-10-6	ROLAND DG CORP	D	12/01/2021	DISTRIBUTION	12/01/2021	MERRIL LYNCH PERCE FENER SMITH	23,500.000	274,568	297,367	274,568							22,798	22,798		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								28,614,518	50,748,118	28,614,518							22,133,600	22,133,600		
670750-10-8	NUVEEN MULTI ASSET FUND COM		11/16/2021	JP MORGAN SECURITIES	12/13/2021	JP MORGAN SECURITIES	1.000	20		20							(20)	(20)		
9699999. Subtotal - Closed-End Funds								20		20							(20)	(20)		
9799998. Total - Common Stocks								6,183,876,644	6,216,814,373	6,183,876,644							32,937,728	32,937,728	2,271,649	
9899999. Total - Preferred and Common Stocks								6,204,431,464	6,237,949,721	6,204,431,464							33,518,256	33,518,256	2,271,649	
9999999 - Totals								12,564,070,818	12,620,367,365	12,581,046,328		(6,013,620)	3,444	(6,017,064)			38,452,869	38,452,869	38,981,528	5,992,009

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 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
87256*-10-8	TIAA-CREF Life Insurance Company		60142		8BI	834,995,006			2,500.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						834,995,006			XXX	XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	618,943			1.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						618,943			XXX	XXX
60407*-10-3	ND Properties Inc		69345			761,116,703			68.000	100.0
68062#-10-8	OLEUM HOLDING COMPANY, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis				100.000	100.0
62869#-10-6	MYVEST CORPORATION		69345		8BII	37,319,947			1,000.000	100.0
87226@-10-3	T-C Europe Holding Inc		69345			6,117,217		6,117,217	1.000	100.0
87293#-10-9	TIAA FSB HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	3,502,883,873			1,000.000	100.0
88637@-10-4	TIAA-CREF Tuition Financing, LLC		69345		8BIII	36,347,498			1.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						4,343,785,239		6,117,217	XXX	XXX
1899999. Total Common Stocks						5,179,399,188		6,117,217	XXX	XXX
1999999 - Totals						5,179,399,188		6,117,217	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	
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	5 Number of Shares	6 % of Outstanding
	TIAA Lux 11 S.a.r.l.	ND Properties Inc		62,392.380	51.0
	TIAA LUX 5, S.a.r.l.	ND Properties Inc		480.000	100.0
	T-C PEP Property S.a.r.l.	ND Properties Inc		4,503.300	51.0
	T-C PEP Asset S.a.r.l.	ND Properties Inc		65.280	51.0
	T-C PEP Holding S.a.r.l.	ND Properties Inc		4,504.830	51.0
	Cityhold Office Partnership SARL	ND Properties Inc		2,024,758.000	25.0
	ND Europe Office Holdings SARL	ND Properties Inc		18,381,112.000	100.0
	ND EUROPE, S.a.r.l	ND Properties Inc		425,193.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
EXP IMP IMB			08/17/2021	Tax Free Exchange	02/26/2022	96,343					96,343	96,343	351		3.744	3.735	FMAN	1,804	812
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
0599999. Total - U.S. Government Bonds						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
JAPAN TREASURY DISC BILL SERIES 1030	@	B	10/15/2021	DAIWA SECURITIES AMERICA INC	01/24/2022	86,940,552		(21,197)		(735,527)	86,933,840	87,697,277			0.000	(0.121)	N/A		
JAPAN TREASURY DISC BILL SERIES 1033	@	B	10/22/2021	MITSUBISHI UFJ SECURITIES USA	01/31/2022	86,941,635		(17,108)		(1,098,298)	86,933,840	88,057,041			0.000	(0.108)	N/A		
JAPAN TREASURY DISC BILL SERIES 1034	@	B	10/29/2021	DAIWA SECURITIES AMERICA INC	02/07/2022	86,944,149		(17,057)		(804,795)	86,933,840	87,766,002			0.000	(0.119)	N/A		
JAPAN TREASURY DISC BILL SERIES 1037	@	B	11/12/2021	MITSUBISHI UFJ SECURITIES USA	02/21/2022	86,950,907		(15,856)		(820,261)	86,933,840	87,787,023			0.000	(0.141)	N/A		
JAPAN TREASURY DISC BILL		B	11/05/2021	MITSUBISHI UFJ SECURITIES USA	02/14/2022	86,946,464		(15,758)		(1,203,125)	86,933,840	88,165,346			0.000	(0.123)	MON		
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						434,723,707		(86,976)		(4,662,006)	434,669,200	439,472,689			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds						434,723,707		(86,976)		(4,662,006)	434,669,200	439,472,689			XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C			05/12/2021	No Broker	03/31/2022								2,431		0.000	0.000	N/A		
MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan			12/31/2021	No Broker	05/01/2022	2,897,971					2,897,971	2,897,971	380		4.724	4.717	N/A		
VACO HLDGS LLC Revolver			12/15/2021	No Broker	11/09/2022	2,220,000					2,220,000	2,220,000	513		0.000	4.181	N/A	3,769	
TRUMP CARD HLDGS LLC Revolver			11/22/2021	No Broker	04/21/2022								177		0.000	0.000	N/A		
MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC			06/30/2020	No Broker	05/07/2022										0.000	0.000	N/A	505,653	
ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED			11/12/2021	DILLON READ & CO. INC.	04/28/2022	2,794,529		(16,794)			2,755,096	2,811,322	36,869		0.000	5.808	N/A		
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						7,912,500		(16,794)			7,873,067	7,929,293	40,370		XXX	XXX	XXX	509,422	
6599999. Subtotal - Unaffiliated Bank Loans						7,912,500		(16,794)			7,873,067	7,929,293	40,370		XXX	XXX	XXX	509,422	
7699999. Total - Issuer Obligations						434,820,050		(86,976)		(4,662,006)	434,765,543	439,569,032	351		XXX	XXX	XXX	1,804	812
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						7,912,500		(16,794)			7,873,067	7,929,293	40,370		XXX	XXX	XXX	509,422	
8399999. Total Bonds						442,732,550		(103,770)		(4,662,006)	442,638,610	447,498,325	40,721		XXX	XXX	XXX	511,226	812
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						442,732,550		(103,770)		(4,662,006)	XXX	447,498,325	40,721		XXX	XXX	XXX	511,226	812

1.

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

1A	1A ...$ 87,042,807	1B ...$	1C ...$	1D ...$	1E ...$ 86,950,907	1F ...$ 260,826,336	1G ...$		
1B	2A ...$	2B ...$	2C ...$ 2,220,000						
1C	3A ...$ 2,897,971	3B ...$	3C ...$						
1D	4A ...$	4B ...$	4C ...$						
1E	5A ...$	5B ...$	5C ...$ 2,794,529						
1F	6 .....$								

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			608,513			(9,135,454)					622,352		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			1,207,338			(18,634,036)					1,235,630		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			581,301			(9,594,363)					626,492		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			556,762			(10,256,557)					621,196		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			572,742			(9,757,892)					627,118		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			571,523			(9,756,382)					628,110		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			573,950			(10,026,409)					616,389		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			592,644			(9,875,836)					607,521		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			595,099			(9,711,744)					611,624		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			593,725			(9,406,466)					623,823		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			1,183,993			(19,383,507)					1,229,476		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			607,333			(9,088,863)					624,959		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			588,535			(9,364,881)					629,328		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			603,805			(8,637,653)					644,139		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			376,186			(5,477,832)					399,185		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			226,676			(3,300,745)					240,535		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			611,525			(8,522,651)					642,405		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			606,940			(8,921,975)					631,352		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			613,351			(8,735,099)					631,334		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			614,634			(8,793,137)					630,341		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			615,989			(8,802,755)					628,752		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			613,481			(8,855,548)					628,752		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			614,388			(8,856,058)					628,036		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			855,475			(12,587,204)					875,949		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			610,512			(9,021,923)					624,960		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			613,150			(9,088,885)					620,489		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			609,928			(9,151,855)					620,667		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			593,537			(9,084,352)					635,724		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			596,310			(8,826,131)					643,019		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			619,550			(8,278,307)					645,157		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			616,950			(8,349,497)					644,557		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			664,335			(7,759,788)					629,673		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			671,553			(7,766,768)					623,872		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			668,924			(7,871,359)					622,074		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			662,127			(8,130,307)					617,846		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			661,916			(8,264,842)					613,098		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			667,257			(8,256,540)					609,296		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			667,826			(8,085,218)					615,113		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			2,648,657			(31,946,630)					2,492,240		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			683,124			(7,249,451)					633,863		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			687,056			(7,634,975)					616,790		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			1,357,809			(15,181,914)					1,249,281		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			679,154			(7,585,712)					624,640		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												30,165,583		XXX	(423,017,501)					30,267,157	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		56,224,266	5.8215/(6.6)			(847,168)	(4,751,256)		(6,130,017)		(384,163)			339,393		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275/(5.556)			259,878	3,075,528		4,382,800		(212,309)			359,737		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023	D-1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186/(7.8)			(310,238)	(1,665,253)		(1,952,547)		(162,935)			147,426		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			65,286	(2,281,088)		533,485		(241,933)			706,218		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.94)			67,482	(2,327,641)		960,357		(246,871)			767,137		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			270,902	(132,000)		718,101		831,500			197,032		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			149,896	(72,900)		383,108		374,175			76,934		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			232,813	(1,810,000)		1,487,895		8,680,000			1,303,322		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881901	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2019	04/19/2022		35,935,000	8.874/(8.25)			100,278	(442,500)		(330,510)		2,170,000			98,187		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			560,892	(259,500)		720,838		1,247,250			229,046		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			864,672	(415,200)		1,378,674		1,995,600			412,925		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			302,270	466,245		1,543,379		1,040,946			147,056		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			560,893	843,682		3,296,064		1,883,616			305,674		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			746,307	1,103,847		5,265,027		2,478,443			476,347		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			302,270	466,245		1,543,379		1,040,946			147,056		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			567,193	838,924		4,001,421		1,883,616			362,024		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			738,017	1,110,107		4,336,926		2,478,443			402,203		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			1,742,788	(1,757,000)		2,154,863		5,820,500			1,084,324		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			720,022	(753,000)		1,135,019		2,494,500			521,287		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			200,250	(2,213,000)		(1,290,377)		279,000			345,289		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			205,566	(2,211,000)		(1,240,687)		279,000			387,485		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			1,074,683	3,272,699		6,106,990		4,262,921			630,621		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			156,487	(2,801,000)		(2,273,338)		279,000			380,946		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)			246,805	(4,201,500)		(3,628,657)		418,500			652,694		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			70,134	(2,897,523)		(2,053,245)		2,914,310			383,943		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			43,606	(1,801,513)		(1,276,589)		1,811,950			238,714		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			22,978	(949,300)		(672,694)		954,800			125,789		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			1,170	(3,090,750)		(1,335,359)		2,821,000			508,320		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2019	11/27/2031		19,900,800	3.4065/(1.5)			374,555	(590,148)		35,534		1,481,335			313,277		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.57)			687,191	(4,968,750)		(2,994,910)		1,046,250			1,524,457		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.99)			533,223	(2,339,850)		(967,416)		795,150			1,181,106		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			211,445	(268,041)		288,216		754,435			267,463		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4940#AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			411,317	(988,000)		(397,061)		1,663,000			311,767		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2020	03/26/2030		74,849,000	3.193/(2.74)			213,251	(3,656,900)		(4,237,634)		809,100			1,074,178		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(447,007)	(5,838,563)		(6,155,398)		3,478,293			475,898		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			(157,566)	(8,518,333)		(9,515,051)		977,629			944,994		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(732,264)	(10,317,888)		(12,601,034)		(691,238)			1,502,165		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			113,240	(4,577,775)		(6,049,044)		467,325			750,857		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			167,986	(4,574,425)		(6,829,991)		467,325			878,565		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			342,090	1,538,781		850,265		2,280,167			348,679		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			410,788	1,732,656		791,689		2,577,580			446,776		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			123,688	592,676		343,346		892,239			122,585		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			88,576	395,117		209,808		594,826			90,858		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q88068AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		53,677,500	3.757/(4.07)			(243,636)	(888,750)		2,335,001		3,255,000			1,215,460		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			226,724	(2,237,500)		(2,374,394)		697,500			1,089,785		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			461,564	(3,286,500)		(3,368,431)		976,500			1,530,265		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			785,100	1,372,800		1,602,068		3,658,600			854,543		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			566,053	1,290,000		1,895,853		2,494,500			661,816		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			617,345	1,290,000		2,608,271		2,494,500			771,503		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			62,193	138,875		168,877		228,663			51,925		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			131,082	600,270		928,483		621,962			162,797		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			52,334	408,500		509,547		408,500			83,488		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			180,051	473,750		1,160,226		473,750			426,337		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			34,142	175,500		264,848		175,500			53,122		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			64,501	234,000		365,498		234,000			75,372		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			98,032	266,000		492,640		266,000			76,544		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			197,453	778,000		1,367,710		778,000			203,327		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			292,732	941,400		1,941,930		941,400			327,288		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			89,872	366,100		782,379		366,100			128,340		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			232,336	955,500		2,312,050		955,500			608,409		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 JD21 2.34% due 06/16/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			189,249	955,500		2,354,491		955,500			612,002		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			175,018	410,975		1,836,940		410,975			221,589		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			137,388	415,743		626,453		415,743			138,844		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			91,280	236,974		616,387		236,974			114,055		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			68,861	178,770		464,993		178,769			86,042		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			121,824	414,996		566,928		414,996			125,582		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			237,844	636,980		2,215,322		636,979			344,309		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			155,711	417,015		1,450,319		417,015			225,411		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			1,122,485	3,006,177		10,455,047		3,006,177			1,624,939		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			160,844	430,763		1,498,132		430,763			232,842		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4438#AD5 HIBERNIA REIT PLC 1.92% Due 7/23/2033 JJ23 1.92% due 07/23/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/14/2021	07/23/2033		32,901,000	3.9275/(1.92)			303,298	1,592,250		3,643,404		1,592,250			559,489		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4438#AC7 HIBERNIA REIT PLC 1.88% Due 7/23/2031 JJ23 1.88% due 07/23/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/14/2021	07/23/2031		8,973,000	3.84/(1.88)			80,771	434,250		848,884		434,250			138,751		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			124,020	526,296		946,653		526,296			165,701		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/30/2021	04/15/2031		182,707,424	3.921/(2.9883)			1,143,287	4,342,019		12,904,031		4,342,019			2,784,888		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LTD 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)			457,648	4,301,250		6,845,456		4,301,250			1,794,757		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3029*AA2 EASTLIGHT COMMUNITY HOMES LIMI 2.18% Due 8/19/2036 FA19 2.18% due 08/19/2036	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			189,382	2,446,000		3,813,894		2,446,000			1,082,734		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			644,973	4,238,500		8,416,338		4,238,500			1,323,779		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 JD30 1.54% due 06/08/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			320,775	2,249,000		3,339,556		2,249,000			538,723		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			120,371	865,000		1,145,209		865,000			188,199		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AA2 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.8% due 09/16/2033	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)			62,903	629,000		1,077,819		629,000			474,103		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AB0 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.96% due 09/16/2036	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			41,699	377,400		633,180		377,400			318,833		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			225,453	739,653		1,301,255		739,653			438,656		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			(121,178)	1,842,500		4,023,753		1,842,500			1,067,063		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			10,964	88,809		84,342		88,808			40,144		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			24,630	211,193		207,234		211,193			100,122		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2388561750 REPUBLIC OF SERBIA 2.05% Due 9/23/2036 Ann-9/23 2.05% due 09/23/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			29,970	217,170		340,719		217,170			128,741		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	742718FT1 PROCTER & GAMBLE CO THE 0.23% Due 11/6/2031 MN6 0.23% due 11/06/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZL0RGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			80,886	309,714		619,403		309,714			414,220		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD UNITED BISCUITS TBD	TBD	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.64)				(452,250)		242,437		(452,250)			1,568,981		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BS3790133 REPUBLIC OF PERU 1.95% Due 11/17/2036 Ann-11/17 1.95% due 11/17/2036	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	11/10/2021	11/17/2036		5,969,080	3.7175/(1.95)			13,205	48,880		288,050		48,880			115,168		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		60,363,000	3.7415/(2.9)			45,188	(546,750)		(156,694)		(546,750)			1,391,635		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	TBD TITLES QUEENSLAND TBD	TBD	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.22)				(59,500)		(666,502)		(59,500)			619,628		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(9,517)	(206,250)		(248,867)		(206,250)			234,369		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2018*AA7 ENFINIUM HLDGS LTD SR-UNSEC 3.23% due 12/31/2047	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			50,332	(1,466,500)		(884,324)		(1,438,500)			2,378,985		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Prologis, L.P. TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)				(2,073,000)		2,249,729		(2,073,000)			1,768,897		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/14/2021	03/03/2033		3,384,000	3.472/(1.65)			(41,887)	(31,500)		72,857		(31,500)			56,570		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/14/2021	06/26/2029		7,892,500	3.3075/(1.5)			(38,913)	(77,000)		57,956		(77,000)			108,003		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(39,760)	(1,526,000)		(1,631,963)		(1,526,000)			1,495,433		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												21,483,527	(39,033,118)	XXX	55,127,002		109,963,220			55,313,262	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												51,649,110	(39,033,118)	XXX	(367,890,499)		109,963,220			85,580,419	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.18213% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/(1.18213)			1,646,423	3,791,525		3,791,525	(3,388,370)				538,388		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.21963% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/(1.21963)			911,843	4,745,651		4,745,651	(2,585,903)				507,735		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.39963% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/(1.14963)			933,549	3,883,558		3,883,558	(2,480,174)				450,696		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												3,491,815	12,420,734	XXX	12,420,734	(8,454,447)				1,496,819	XXX	XXX
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/02/2017	06/20/2022		1,000,000	CREDIT EVENT/(5.00)	(202,760)		(50,556)	(22,280)		(22,280)	8,198		40,834			3AFE	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/19/2017	12/20/2022		18,000,000	CREDIT EVENT/(1.00)	(428,555)		(182,000)	(162,724)		(162,724)	45,001		82,203			2B	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/19/2017	12/20/2022		30,000,000	CREDIT EVENT/(1.00)	(699,077)		(303,333)	(271,206)		(271,206)	77,898		134,108			2B	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2017	12/20/2022		20,000,000	CREDIT EVENT/(1.00)	(476,173)		(202,222)	(180,804)		(180,804)	50,001		91,337			2B	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2022		11,520,000	CREDIT EVENT/(1.00)	(219,778)		(116,480)	(104,143)		(104,143)	36,543		44,867			2B	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/09/2021	12/20/2022		20,000,000	CREDIT EVENT/(1.00)		(152,579)	(28,333)	(160,666)		(160,666)	(27,643)		19,557			2CFE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/20/2022		30,000,000	CREDIT EVENT/(1.00)		(193,634)	(18,333)	(240,998)		(240,998)	(59,185)		11,821			2CFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,026,343)	(346,213)	(901,257)	(1,142,821)	XXX	(1,142,821)	130,813		424,727			XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			2,709	(5,301,159)		(5,301,159)	2,561,568	1,663,000			366,553		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			11,774	(5,399,626)		(5,399,626)	2,707,612	1,663,000			366,734		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			126,583	(142,086)		(142,086)	1,033,573	831,500			217,415		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			344,451	5,835,055		5,835,055	190,327	488,250			474,016		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6211 Erlangen Arcaden GmbH & Co. KG	D-2-2	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/(5.54)			395,975	3,556,530		3,556,530	(160,788)	1,335,359			58,578		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% due 06/16/2023	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023		17,005,281	4.908/(4.96)			78,482	2,166,214		2,166,214	(106,815)	(93,811)			102,651		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			142,785	2,814,883		2,814,883	27,679	97,650			160,317		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(581,039)	9,188,256		9,188,256	3,149,816	1,730,000			503,720		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725/(1.93)			540,609	3,685,767		3,685,767	(461,008)	1,663,000			219,549		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			528,807	3,833,786		3,833,786	(410,006)	1,663,000			286,068		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			221,641	3,872,471		3,872,471	129,687	167,400			272,246		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856/(3.35)			1,243,414	18,712,853		18,712,853	(1,131,275)	1,215,045			178,600		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		132,327,340	4.825/(4.1)			1,475,652	19,999,157		19,999,157	2,816,941	1,217,254			2,435,322		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			277,527	4,674,250		4,674,250	91,755	279,000			355,588		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027		6,783,120	3.86/(4.876)			(61,220)	201,595		201,595	267,178	386,843			79,470		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			1,435,242	(1,624,427)		(1,624,427)	(1,502,160)	1,605,335			497,265		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,513,372	25,383,167		25,383,167	593,480	1,738,519			1,904,651		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			1,493,159	(7,171,135)		(7,171,135)	2,682,347	7,691,375			1,488,891		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		57,936,625	4.805/(4.25)			547,897	7,781,301		7,781,301	546,870	534,853			871,295		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL-INC. CHANEL LTD. Senior 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			1,181,759	(3,921,989)		(3,921,989)	353,832	6,236,250			1,026,038		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			525,891	6,223,916		6,223,916	1,346,127	627,750			1,003,534		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			158,672	2,052,560		2,052,560	239,735	209,250			275,638		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2016	06/16/2023		37,425,150	3.62/(3.2355)			56,873	(1,796,073)		(1,796,073)	(61,883)	(246,871)			225,914		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006#AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			1,228,205	70,349		70,349	400,544	5,404,750			993,737		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		23,245,347	3.964/(3.926)			(23,462)	(336,102)		(336,102)	193,552	(149,709)			420,560		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.78)			583,074	5,566,674		5,566,674	572,057	6,892,753			979,652		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.7791)			524,614	405,491		405,491	647,838	665,415			688,623		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			118,750	113,258		113,258	32,112	415,750			71,331		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 2.1694% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		138,332,819	3.5/(2.1694)			1,925,962	10,745,894		10,745,894	(3,452,792)	7,868,472			2,975,951		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			120,288	109,883		109,883	30,872	415,750			71,153		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			331,087	(44,240)		(44,240)	134,091	1,247,250			210,866		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		17,509,098	3.69/(1.79)			315,665	(297,606)		(297,606)	(53,390)	1,321,487			215,028		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			375,905	(469,150)		(469,150)	20,901	1,663,000			288,123		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J80 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			37,157	(893,222)		(893,222)	323,057	97,650			134,582		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			54,922	(1,010,062)		(1,010,062)	222,106	139,500			135,566		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.68013% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		21,316,602	4.1225/(2.67363)			338,017	(2,189,744)		(2,189,744)	(854,520)	243,344			301,565		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		9,471,479	5.74375/(4.25)			96,068	(292,554)		(292,554)	336,796	109,312			142,439		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375/(3.1989)			2,117,377	(11,716,815)		(11,716,815)	2,661,997	2,301,750			2,272,351		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			703,117	(6,896,429)		(6,896,429)	1,431,480	1,008,759			986,435		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			1,710,966	(7,527,884)		(7,527,884)	2,366,665	1,954,646			2,005,895		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD80JR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			251,983	(405,516)		(405,516)	(150,986)	831,500			80,416		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550#AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.84)			853,441	(1,711,497)		(1,711,497)	(167,152)	3,326,000			519,725		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550#AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.05)			1,307,382	(2,912,708)		(2,912,708)	812,379	5,404,750			976,668		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			2,284,850	10,310,654		10,310,654	(3,308,330)	8,327,567			1,208,721		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			2,136,714	6,917,230		6,917,230	(3,364,962)	7,772,396			811,302		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD2CSM1 TRINITY ACQUISITION PLC CO.GUARNT 2.125% due 05/26/2022	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2017	05/26/2022		22,226,000	4.832/(2.125)			575,920	(350,418)		(350,418)	(347,710)	1,663,000			70,285		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZ0839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			477,365	203,083		203,083	(219,812)	1,663,000			233,184		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63/(5.125)			50,728	21,109		21,109	(14,278)	166,300			20,761		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			691,402	(1,631,066)		(1,631,066)	215,314	651,186			496,444		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		14,031,918	4.503/(3.765798)			148,176	2,176		2,176	442,145	151,905			258,240		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			1,573,748	(344,839)		(344,839)	543,896	1,658,097			1,298,538		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		23,834,000	4.2175/(2.29)			472,916	1,726,477		1,726,477	(39,707)	1,663,000			391,732		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			866,770	3,491,999		3,491,999	1,552,640	3,326,000			917,337		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			715,702	486,010		486,010	711,401	809,597			833,609		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835/(2.6778)			2,232,774	(3,594,959)		(3,594,959)	(1,337,931)	2,130,863			1,033,104		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(1.59)			1,189,549	6,836,312		6,836,312	(2,474,038)	3,255,000			811,494		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961/(5.7103)			400,494	(600,446)		(600,446)	(365,430)	348,750			43,444		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		88,475,608	4.168/(4.87)			(432,466)	4,768,823		4,768,823	6,079,031	5,103,458			1,864,239		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.68)			7,696	737,806		737,806	76,055	(98,748)			238,724		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			8,661	1,427,652		1,427,652	221,952	(162,935)			436,456		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			468,179	4,533,996		4,533,996	434,855	306,900			502,051		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			416,318	4,161,615		4,161,615	478,251	265,050			454,649		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			235,666	2,130,241		2,130,241	120,315	153,450			225,153		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0853700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2018	01/15/2023		277,192,800	4.237/(2.7705)			4,263,001	15,963,572		15,963,572	(3,077,592)	2,745,360			1,414,156		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.8436)			3,102,712	16,383,138		16,383,138	(720,564)	2,022,750			1,783,635		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255/(2.5801)			790,068	2,787,863		2,787,863	(475,772)	497,464			285,430		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		84,320,000	4.705/(2.47)			2,015,897	12,518,861		12,518,861	343,682	5,654,200			1,591,926		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27/(2.7074)			455,722	1,663,764		1,663,764	(287,167)	276,210			155,360		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			4,668,133	33,281,932		33,281,932	827,307	3,209,895			3,900,316		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.8898)			342,945	2,403,329		2,403,329	(11,245)	223,061			247,991		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			1,119,599	9,570,997		9,570,997	1,368,661	725,400			1,221,109		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0860000	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456/(2.7564)			4,105,425	7,428,211		7,428,211	(2,469,991)	2,538,900			1,418,192		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688#AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			(1,677)	4,092,115		4,092,115	2,337,210	2,821,000			650,423		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			1,069,024	1,773,977		1,773,977	(65,895)	770,971			642,557		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			895,877	3,115,080		3,115,080	(349,412)	2,577,650			471,215		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2821)			215,233	(14,060)		(14,060)	12,148	162,866			120,938		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD45669 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			121,579	857,113		857,113	943,628	249,450			89,279		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		42,762,852	4.425/(4.113)			54,786	(402,744)		(402,744)	265,338	(277,646)			740,928		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			43,885	45,551		45,551	103,291	894,040			99,468		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			315,965	460,963		460,963	83,320	223,967			227,966		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			280,346	820,709		820,709	(78,687)	731,720			131,464		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2018	10/25/2025		17,959,327	4.3275/(4.13127)			(23,028)	6,020,554		6,020,554	2,096,546	196,342			175,487		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		30,110,403	4.45/(4.087)			46,712	(488,390)		(488,390)	191,746	(197,282)			537,708		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		30,239,415	4.45/(4.087)			42,564	(482,842)		(482,842)	195,909	(198,127)			534,650		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			223,571	(361,439)		(361,439)	34,978	181,350			132,177		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2018	12/19/2025		29,049,000	3.965/(2.54)			361,350	(724,830)		(724,830)	173,905	320,850			289,394		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/12/2018	06/15/2032		40,700,332	4.1825/(2.74)			496,024	(472,209)		(472,209)	718,539	450,111			658,258		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2019	01/25/2023		6,631,250	4.18/(2.8483)			84,457	(21,018)		(21,018)	(54,286)	69,750			34,273		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			2,112,513	1,834,988		1,834,988	(1,580,321)	5,667,592			550,730		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			661,037	563,618		563,618	(490,475)	1,815,908			176,455		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0879400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2023		72,828,048	3.982/(2.7)			841,562	(952,357)		(952,357)	(351,701)	775,062			413,210		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			1,692,166	(12,193,915)		(12,193,915)	2,825,185	2,169,225			2,243,204		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			522,360	(8,360,393)		(8,360,393)	1,133,264	1,187,289			873,510		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			954,290	(941,366)		(941,366)	(804,598)	3,685,582			406,220		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887602	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024		14,617,202	2.5/0.8/(3.455/ 1.735)			146,577	(157,183)		(157,183)	79,296	156,265			122,117		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			193,421	10,435		10,435	(50,974)	748,350			132,879		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			(100,235)	(4,787,394)		(4,787,394)	930,481	603,338			469,307		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887602	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			(11,147)	(932,439)		(932,439)	162,525	107,393			78,850		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			133,174	(469,718)		(469,718)	332,362	831,500			182,601		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			139,915	(333,037)		(333,037)	320,633	831,500			183,916		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			144,418	(448,040)		(448,040)	1,175,425	831,500			243,563		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			119,693	(440,453)		(440,453)	1,004,508	706,775			206,754		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			34,359	(2,314,115)		(2,314,115)	940,370	660,393			602,364		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			81,446	108,585		108,585	508,356	415,750			126,021		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			203,840	532,106		532,106	2,318,867	914,650			342,967		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			191,216	648,047		648,047	2,073,967	831,500			312,835		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			83,811	158,655		158,655	503,610	415,750			126,336		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			249,661	918,430		918,430	2,676,340	1,092,674			408,848		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			84,440	191,975		191,975	493,726	422,871			126,997		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/05/2020	01/20/2022		11,774,000	3.8425/(2.95)			101,803	404,969		404,969	14,734	831,500			13,780		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			251,515	1,471,982		1,471,982	665,242	806,740			211,328		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			386,418	4,325,097		4,325,097	3,155,110	1,169,988			518,861		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/26/2021	01/20/2022		33,448,250	3.8575/(2.95)			304,322	2,185,800		2,185,800	46,300	2,139,500			39,148		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0718500	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/27/2021	01/25/2022		92,252,250	5.78/(5.4)			220,480	932,829		932,829	45,204	887,625			120,718		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/27/2021	01/20/2022		30,482,500	3.7475/(2.95)			160,834	2,060,471		2,060,471	40,471	2,020,000			35,677		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887603	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/21/2021	01/15/2022		5,883,000	3.5375/(2.65)			35,396	198,387		198,387	7,887	190,500			5,963		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	TBD LONDON CITY AIRPORT TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(4.36345)			174,205	743,837		743,837	(1,376,751)	2,120,588			1,326,478		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887603	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	08/20/2021	01/15/2022		5,837,500	3.535/(2.65)			25,765	152,806		152,806	7,806	145,000			5,917		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	08/25/2021	01/20/2022		42,267,600	3.7855/(2.95)			177,961	1,337,581		1,337,581	55,981	1,281,600			49,470		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.1489)			444,744	3,861,321		3,861,321	572,721	3,288,600			1,601,397		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887603	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/22/2021	01/15/2022		5,863,000	3.4525/(2.65)			16,314	178,119		178,119	7,619	170,500			5,943		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.2302)			62,139	108,496		108,496	611,596	(503,100)			758,188		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	07/15/2022		3,936,367	2.563/(2.65)			(321)	(67,041)		(67,041)	3,864	(70,906)			14,423		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	10/15/2024		6,855,810	2.74/(2.6054)			423	(133,763)		(133,763)	38,359	(172,122)			57,276		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZL0RGWGDTN03	12/20/2021	07/15/2022		11,586,091	2.415/(2.65)			(752)	(268,805)		(268,805)	1,424	(270,228)			42,451		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887603	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			23,711	(331,123)		(331,123)	387,588	(718,711)			894,396		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/21/2021	10/15/2028		65,643,988	3.0175/(1.45)				247,828		247,828	929,435	(681,607)			855,548		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0962900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		49,998,036	3.275/(1.6024)				164,758		164,758	630,165	(465,407)			651,632		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028		86,692,331	3.16/(2.5157)				(22,643)		(22,643)	1,413,005	(1,435,648)			1,129,874		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												75,106,339	222,574,273	XXX	222,574,273	43,380,059	175,494,447			74,212,638	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,026,343)	(346,213)	77,696,897	233,852,186	XXX	233,852,186	35,056,425	175,494,447	424,727		75,709,457	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	912828S50 TSY INFL IX N/B United States Treasury In .125 0.125% due 07/15/2026	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	2.158/(0.125)			203,723			(2,128,127)					107,372	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/26/2020	08/28/2030		25,000,000	0.043093/(0.4565)			105,124			(1,677,262)					367,912	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/26/2020	08/28/2030		25,000,000	0.043093/(0.476)			114,765			(1,652,900)					367,912	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												423,612		XXX	(5,458,289)					843,196	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AJK96 FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/08/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	551,667		303,333	105,936		272,472			(108,844)		30,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	527,500		303,333	101,701		272,472			(104,478)		30,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	458,333		252,778	92,225		227,059			(94,771)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BDSR8 FHR 4385 HZ Z SEQ 3% due 09/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	412,917		252,778	83,377		227,059			(85,648)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVXQ4 FHR 4661 GZ Z SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	407,917		252,778	82,374		227,059			(84,614)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137AV3V7 FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	380,417		252,778	76,855		227,059			(78,927)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	06051GGM5 BANK OF AMERICA CORP SR UNSEC 4.244% due 04/24/2038	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	373,611		252,778	75,530		227,059			(77,562)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6R30 FNR 2012-75 CE PAC-11 3% due 07/25/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	389,583		252,778	80,561		227,059			(82,744)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137B1VG4 FHR 4209 VZ Z SEQ 4% due 05/15/2043	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	14,463,734		3,627,094	5,585,888		6,897,527			(2,795,118)		71,744,712	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137APEN6 FHR 4028 ZA Z SEQ 4% due 04/15/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,690,319		2,418,062	3,744,970		4,598,352			(1,874,545)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	478160BV5 JOHNSON & JOHNSON SR UNSEC 3.7% due 03/01/2046	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	14,470,908		3,627,094	5,596,650		6,897,527			(2,800,811)		71,744,712	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	09659W2C7 BNP PARIBAS SR UNSEC 3.5% due 11/16/2027	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		4,836,125	7,451,870		9,196,703			(3,728,952)		95,659,615	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	00440EAQ0 CHUBB INA HOLDINGS INC CO.GUARNT 4.15% due 03/13/2043	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		4,836,125	7,451,870		9,196,703			(3,728,952)		95,659,615	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		252,778	126,326		395,078			(63,504)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,261,064		4,836,125	7,464,509		9,196,703			(3,735,639)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/22/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		4,836,125	7,462,761		9,196,703			(3,734,714)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,198,885		4,836,125	7,441,784		9,196,703			(3,723,620)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		252,778	125,365		395,078			(63,019)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BAG63 FHR 4323 VZ Z SEQ 4% due 04/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	320,000		252,778	123,444		395,078			(62,050)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	06051GHA0 BANK OF AMERICA CORP SR UNSEC 3.946% due 01/23/2049	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	295,000		252,778	113,896		395,078			(57,234)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,522,915		2,418,063	3,694,705		4,598,352			(1,847,968)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	172967LS8 CITIGROUP INC SR UNSEC 3.52% due 10/27/2028	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,508,566		2,418,063	3,689,452		4,598,352			(1,845,192)		47,829,808	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	002824AV2 ABBOTT LABORATORIES SR UNSEC 6% due 04/01/2039	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,522,915		2,418,063	3,694,705		4,598,352			(1,847,968)		47,829,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RBJ3 GNR 2010-158 DG PAC-11 4% due 12/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	312,500		252,778	120,688		395,078			(60,660)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	013716AU9 RIO TINTO ALCAN INC SR UNSEC 6.125% due 12/15/2033	DB PART C-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,556,396		2,418,063	3,708,766		4,598,352			(1,855,399)		47,829,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	95000U2S1 WELLS FARGO & COMPANY SERIES MTN 2.15% due 06/02/2028	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,122,357		4,836,125	7,421,034		9,196,703			(3,712,650)		95,659,615	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377NGC2 GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	292,500		252,778	112,993		395,078			(56,779)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,069,744		4,836,125	7,401,771		9,196,703			(3,702,468)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	46647PAJ5 JPMORGAN CHASE & CO SR UNSEC 3.882% due 07/24/2038	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,487,043		2,418,063	3,683,366		4,598,352			(1,841,977)		47,829,808	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	740189AN5 PRECISION CASTPARTS CORP SR UNSEC 4.2% due 06/15/2035	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,510,692		2,418,063	3,701,054		4,598,352			(1,851,323)		47,829,808	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		505,556	206,952		790,156			(103,964)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378WCM3 GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,448,512		2,418,063	3,680,012		4,598,352			(1,840,206)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/29/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	297,500		252,778	115,216		395,078			(57,900)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,036,263		4,836,125	7,407,573		9,196,703			(3,705,535)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	744560AP1 PUBLIC SERVICE EL & GAS SR SEC 5.25% due 07/01/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	275,000		252,778	106,588		395,078			(53,550)		25,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,499,000		2,418,063	3,698,569		4,598,352			(1,850,010)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,489,434		2,418,063	3,695,054		4,598,352			(1,848,152)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		252,778	127,051		395,078			(63,870)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	355,000		252,778	138,176		395,078			(69,486)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		252,778	139,144		395,078			(69,975)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		252,778	135,269		395,078			(68,018)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,513,348		2,418,063	3,729,402		4,598,352			(1,866,308)		47,829,808	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,470,302		2,418,062	3,713,469		4,598,352			(1,857,883)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	270,000		252,778	105,481		395,078			(52,992)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A34Y2 FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	265,000		252,778	103,534		395,078			(52,011)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	744560BQ8 PUBLIC SERVICE ELECTRIC 1ST MORTG 3.8% due 03/01/2046	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,398,557		2,418,062	3,688,716		4,598,352			(1,844,800)		47,829,808	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	195,000		252,778	76,295		395,078			(38,296)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A43X5 FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	172,500		252,778	67,512		395,078			(33,878)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,345,944		2,418,062	3,672,829		4,598,352			(1,836,408)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	009158BA3 AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15 2.8% due 05/15/2050	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/19/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,307,680		2,418,062	3,664,045		4,598,352			(1,831,768)		47,829,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	233851ED2 DAIMLER FINANCE NA LLC SERIES 144A 2.45% due 03/02/2031	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	92,500		252,778	36,320		395,078			(18,209)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137B1KL5 FHR 4194 ZE Z SEQ 4% due 04/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/20/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	62,500		252,778	24,567		395,078			(12,312)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	049560AG0 ATMOS ENERGY CORP SR UNSEC 5.95% due 10/15/2034	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/20/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,226,370		2,418,062	3,635,576		4,598,352			(1,816,744)		47,829,808	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	18,491,003		4,836,125	7,307,100		9,196,703			(3,652,446)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376V3Z8 GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	12,500		252,778	4,942		395,078			(2,474)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/27/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	13,746,287		3,627,094	5,437,428		6,897,527			(2,716,702)		71,744,712	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376XS79 GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	DB PART C-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/27/2018	12/20/2023		23,914,904	5.00/CREDIT EVENT	4,582,096		1,209,031	1,812,476		2,299,176			(905,567)		23,914,904	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	822582BQ4 SHELL INTERNATIONAL FIN CO.GUARNT 4% due 05/10/2046	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,245,502		2,418,062	3,657,181		4,598,352			(1,828,138)		47,829,808	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/25/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	757,500		505,556	432,964		960,212			(143,717)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/26/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	751,250		505,556	430,507		960,212			(142,899)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,380,000		1,011,111	789,809		1,920,423			(262,035)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	685,000		505,556	392,656		960,212			(130,269)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	600,000		505,556	344,415		960,212			(114,191)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		505,556	315,784		960,212			(104,658)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2019	12/20/2024		25,000,000	1.00/CREDIT EVENT	240,000		252,778	137,911		480,106			(45,683)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	490,000		505,556	281,555		960,212			(93,272)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	510,001		505,556	293,777		960,212			(97,339)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		1,011,111	622,354		1,920,423			(206,258)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	625,000		505,556	360,209		960,212			(119,457)		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	610,000		505,556	351,587		960,212			(116,584)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,800,000		1,011,111	1,115,163		1,920,423			(370,804)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	897,510		505,556	556,033		960,212			(184,899)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,880,000		1,011,111	1,165,173		1,920,423			(387,591)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		505,556	557,881		960,212			(185,518)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		505,556	505,357		960,212			(167,936)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/26/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,790,000		1,011,111	1,110,227		1,920,423			(369,149)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/26/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,630,000		1,011,111	1,011,302		1,920,423			(336,036)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2020	12/20/2024		65,000,000	1.00/CREDIT EVENT	669,500		657,222	416,082		1,248,275			(137,940)		65,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		55,000,000	1.00/CREDIT EVENT	555,500		556,111	345,246		1,056,233			(114,447)		55,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	575,000		505,556	357,269		960,212			(118,497)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	565,000		505,556	351,069		960,212			(116,432)		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	430,000		505,556	267,475		960,212			(88,615)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	385,000		505,556	239,525		960,212			(79,329)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/03/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	340,000		505,556	212,039		960,212			(70,197)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	280,000		505,556	174,857		960,212			(57,860)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	225,001		505,556	140,542		960,212			(46,488)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	95,000		505,556	59,374		960,212			(19,631)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	430,000		1,011,111	268,624		1,920,423			(88,820)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	06051GGR4 BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	10,005,332		2,499,821	6,240,272		6,961,680			(2,069,884)		49,311,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock	DB PART C-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,993,004		2,499,821	6,232,853		6,961,680			(2,067,227)		49,311,538	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	DB PART C-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,884,519		2,499,821	6,167,539		6,961,680			(2,043,848)		49,311,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	(525,000)		505,556	(329,032)		960,212			108,068		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	49327M2K9 KEY BANK NA SR UNSEC 3.3% due 06/01/2025	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,568,377		2,499,821	5,980,162		6,961,680			(1,976,974)		49,311,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	37045XAS5 GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,588,102		2,499,821	5,992,073		6,961,680			(1,981,216)		49,311,538	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	CREDIT	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,588,102		2,499,821	5,992,073		6,961,680			(1,981,216)		49,311,538	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	855244AT6 STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	8,735,160		2,492,972	5,487,354		6,961,680			(1,802,495)		49,311,538	2BFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	74251VAS1 PRINCIPAL FINANCIAL GRP 2 1/8% Due 6/15/2030 JD15 2.125% due 06/15/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	(1,560,000)		505,556	(983,834)		960,212			320,283		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	822582AD4 SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	7,051,573		2,492,972	4,461,373		6,961,680			(1,445,769)		49,311,538	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	287,500		253,472	219,230		591,610			(54,113)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		252,778	194,209		591,610			(48,242)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	425,000		505,556	326,801		1,183,221			(81,299)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	450,000		505,556	346,765		1,183,221			(86,233)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	202795HG8 COMMONWEALTH EDISON CO 1ST MORTG 5.875% due 02/01/2033	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	430,000		505,556	332,519		1,183,221			(82,753)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	6788588N0 OKLAHOMA G&E CO SR UNSEC 3.9% due 05/01/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/27/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	355,000		505,556	274,641		1,183,221			(68,400)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2020	12/20/2025		100,000,000	5.00/CREDIT EVENT	20,050,000		5,055,556	15,564,400		18,161,846			(3,820,499)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	65,000		505,556	49,872		1,183,221			(13,105)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	505,000		505,556	395,778		1,183,221			(98,330)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	510,000		505,556	406,364		1,183,221			(100,893)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	550,000		505,556	438,244		1,183,221			(108,797)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	744560BB1 PUBLIC SERVICE ELECTRIC SECURED 3.8% due 01/01/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,140,000		1,011,111	908,856		2,366,441			(225,621)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	717081EC3 PFIZER INC SR UNSEC 4% due 12/15/2036	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,000,000		1,011,111	797,219		2,366,441			(197,939)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	05964HAF2 BANCO SANTANDER SA SR UNSEC 3.8% due 02/23/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT		1,322,778	938,889	1,075,511		2,366,441			(247,267)		100,000,000	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	110122CP1 BRISTOL MYERS SQUIBB CO SERIES WI 3.4% due 07/26/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		651,389	468,056	529,884		1,183,221			(121,505)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	110122DE5 BRISTOL MYERS SQUIBB CO SERIES WI 3.9% due 02/20/2028	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		626,389	468,056	509,551		1,183,221			(116,838)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		576,389	466,667	469,138		1,183,221			(107,251)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	842400ES8 SOUTHERN CAL EDISON 1ST REF MORT 6% due 01/15/2034	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT		1,447,779	866,667	1,194,210		2,366,441			(253,569)		100,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	341081FB8 FLORIDA POWER & LIGHT CO 1ST MORTG 5.96% due 04/01/2039	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/22/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		725,000	431,944	598,003		1,183,221			(126,997)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	837004CF5 DOMINION ENERGY SOUTH 1ST MORTG 4.35% due 02/01/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT		1,460,000	863,889	1,204,250		2,366,441			(255,750)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025		60,000,000	1.00/CREDIT EVENT		859,667	518,333	709,482		1,419,865			(150,186)		60,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	377372AJ6 GLAXOSMITHKLINE CAP INC CO.GUARNT 4.2% due 03/18/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		700,001	430,556	577,732		1,183,221			(122,268)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT		350,694	214,583	289,755		591,610			(60,940)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	404201AB3 HSBC BANK USA NA SUBORD 5.625% due 08/15/2035	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2021	12/20/2025		180,000,000	1.00/CREDIT EVENT		2,408,000	1,545,000	1,989,657		4,259,595			(418,343)		180,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	668074AU1 NORTHWESTERN CORP 1ST MORTG 4.176% due 11/15/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		646,389	429,167	534,081		1,183,221			(112,308)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	532457BT4 ELI LILLY & CO SR UNSEC 3.95% due 03/15/2049	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/04/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		621,390	419,444	515,464		1,183,221			(105,926)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT		308,195	209,028	255,796		591,610			(52,398)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	594918BS2 MICROSOFT CORP SR UNSEC 3.45% due 08/08/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/05/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		631,389	418,056	524,040		1,183,221			(107,349)		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	00913RAE6 AIR LIQUIDE FINANCE CO.GUARNT 3.5% due 09/27/2046	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT		1,310,416	481,250	1,130,813		1,774,831			(179,604)		75,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	95709TAH3 WESTAR ENERGY INC 1ST MORTG 4.125% due 03/01/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT		1,297,500	468,750	1,124,291		1,774,831			(173,210)		75,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		930,000	134,722	883,054		897,345			(46,946)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT		1,395,000	202,083	1,324,581		1,346,017			(70,419)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,860,000	269,444	1,766,108		1,794,689			(93,892)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT		1,350,000	202,083	1,281,869		1,346,017			(68,131)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAM0 CENTERPOINT ENER HOUSTON GENL REF MORT 3.55% due 08/01/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT		3,600,000	538,889	3,418,317		3,589,378			(181,683)		200,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		900,000	134,722	854,579		897,345			(45,421)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		896,250	130,556	852,338		897,345			(43,912)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		862,500	129,167	820,677		897,345			(41,823)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		820,000	129,167	780,251		897,345			(39,749)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		788,750	126,389	751,301		897,345			(37,449)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	254687DZ6 WALT DISNEY COMPANY THE SERIES WI 6.2% due 12/15/2034	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		790,000	126,389	752,491		897,345			(37,509)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		770,000	126,389	733,446		897,345			(36,554)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	546676AU1 LOUISVILLE GAS & ELEC 1ST MORTG 5.125% due 11/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		765,000	120,833	730,194		897,345			(34,806)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824AY6 ABBOTT LABORATORIES SR UNSEC 5.3% due 05/27/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		755,000	120,833	720,652		897,345			(34,348)		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	82620KAM5 SIEMENS FINANCIERINGSMAT CO.GUARNT 3.3% due 09/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		734,500	120,833	701,090		897,345			(33,410)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	040555DB7 ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15 3.35% due 05/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		725,000	119,444	692,383		897,345			(32,617)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	694476AE2 PACIFIC LIFECORP SERIES 144A 3.35% due 09/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		712,500	119,444	680,448		897,345			(32,052)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	95000U2Q5 WELLS FARGO & COMPANY VAR % Due 4/30/2041 AO3O 3.068% due 04/30/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		711,250	119,444	679,255		897,345			(31,995)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	744560AZ9 PUBLIC SERVICE ELECTRIC 1ST REF MORT 3.95% due 05/01/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		667,500	118,056	637,813		897,345			(29,687)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	713448DP0 PEPSICO INC SR UNSEC 3.45% due 10/06/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		22,128,750	1,152,778	21,166,976		21,541,496			(961,774)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	049560AM7 ATMOS ENERGY CORP SR UNSEC 4.125% due 10/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		22,128,750	1,152,778	21,166,976		21,541,496			(961,774)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	05971KAF6 BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28 3.49% due 05/28/2030	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		22,050,000	1,097,222	21,135,520		21,541,496			(914,480)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	585055BU9 MEDTRONIC INC CO.GUARNT 4.625% due 03/15/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		11,022,500	548,611	10,565,374		10,770,748			(457,126)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT		963,750	164,583	923,767		1,346,017			(39,984)		75,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	694476AA0 PACIFIC LIFE CORP SR UNSEC 6.6% due 09/15/2033	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		22,030,000	1,083,333	21,127,335		21,541,496			(902,665)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	020002AQ4 ALLSTATE CORP SR UNSEC 5.35% due 06/01/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		638,750	108,333	612,569		897,345			(26,181)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	93884PDW7 WASHINGTON GAS LIGHT CO SR UNSEC 3.796% due 09/15/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,435,000	202,778	1,379,730		1,794,689			(55,270)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	02361DAQ3 AMEREN ILLINOIS CO SR SEC 4.15% due 03/15/2046	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		757,500	97,222	729,455		897,345			(28,045)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	931142EU3 WALMART INC 2 1/2% Due 9/22/2041 MS22 2.5% due 09/22/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		722,500	81,944	699,774		897,345			(22,726)		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	64952GAE8 NEW YORK LIFE INSURANCE SUBORD 5.875% due 05/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,910,000	409,722	10,567,077		10,770,748			(342,923)		50,000,000	1CFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	404280CY3 HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22 2.871% due 11/22/2032	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,485,000	105,556	1,454,295		1,794,689			(30,705)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	89417EAJ8 TRAVELERS COS INC SR UNSEC 4.6% due 08/01/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		700,000	51,389	685,896		897,345			(14,104)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	713448FF0 PEPSICO INC 2 5/8% Due 10/21/2041 A021 2.625% due 10/21/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/23/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,395,000	102,778	1,366,893		1,794,689			(28,107)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	060505GHM4 BANK OF AMERICA CORP SR UNSEC 4.271% due 07/23/2029	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT		2,050,000	188,889	2,011,968		3,589,378			(38,032)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	30036FAA9 EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15 3.45% due 04/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,020,000	94,444	1,001,077		1,794,689			(18,923)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NBM2 COMCAST CORP CO.GUARNT 4.2% due 08/15/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		200,000,000	5.00/CREDIT EVENT		42,300,000	944,444	41,515,341		43,082,993			(784,659)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	010392EE4 ALABAMA POWER CO SR UNSEC 5.6% due 03/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026		200,000,000	5.00/CREDIT EVENT		42,270,000	944,444	41,485,952		43,082,993			(784,048)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	254687EB8 WALT DISNEY COMPANY THE SERIES WI 6.4% due 12/15/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		21,355,000	430,556	20,991,827		21,541,496			(363,173)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	00115AAM1 AEP TRANSMISSION CO LLC SERIES M 3.65% due 04/01/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/29/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		21,355,000	430,556	20,991,827		21,541,496			(363,173)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	85771PAL6 EQUINOR ASA CO.GUARNT 3.95% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,245,000	86,111	1,223,823		1,794,689			(21,177)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BW1 CANADIAN NATL RAILWAY SR UNSEC 3.5% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,632,500	208,333	10,457,296		10,770,748			(175,204)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	459200KL4 IBM CORP 2.95% Due 5/15/2050 MN15 2.95% due 05/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,590,000	208,333	10,415,564		10,770,748			(174,436)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	009158AZ9 AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15 2.7% due 05/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		515,000	41,667	506,518		897,345			(8,482)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CD0 DOMINION ENERGY SOUTH 1ST MORTG 5.5% due 12/15/2039	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,550,000	208,333	10,376,287		10,770,748			(173,713)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824BG4 ABBOTT LABORATORIES SR UNSEC 4.75% due 11/30/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		1,175,000	83,333	1,155,634		1,794,689			(19,366)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12189LAA9 BURLINGTN NORTH SANTA FE SR UNSEC 5.75% due 05/01/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		100,000,000	5.00/CREDIT EVENT		21,190,000	416,644	20,855,075		21,541,496			(349,053)		100,000,000	1DFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	032654AV7 ANALOG DEVICES INC 2.1% Due 10/1/2031 A01 2.1% due 10/01/2031	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,632,500	201,389	10,462,845		10,770,748			(169,655)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	478160AN4 JOHNSON & JOHNSON SR UNSEC 5.95% due 08/15/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,600,000	201,389	10,430,914		10,770,748			(169,086)		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	46647PAV8 JPMORGAN CHASE & CO SR UNSEC 4.203% due 07/23/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		525,000	40,278	516,627		897,345			(8,373)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	717081FA6 PFIZER INC 2.7% Due 5/28/2050 MN28 2.7% due 05/28/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		515,000	40,278	506,787		897,345			(8,213)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAU2 CENTERPOINT ENER HOUSTON SERIES AD 2.9% due 07/01/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT		487,500	38,889	479,983		897,345			(7,517)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	207650AH8 CONNECTICUT NATURAL GAS SR UNSEC 5.63% due 09/15/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,540,000	194,444	10,377,466		10,770,748			(162,534)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	209111FG3 CON EDISON CO OF NY INC SR UNSEC 4.5% due 12/01/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,557,500	194,444	10,394,670		10,770,748			(162,830)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	084664CV1 BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 A015 2.85% due 10/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/02/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT		985,000	77,778	969,811		1,794,689			(15,189)		100,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/03/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,582,500	187,500	10,424,780		10,770,748			(157,720)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026		50,000,000	5.00/CREDIT EVENT		10,564,500	187,500	10,407,074		10,770,748			(157,426)		50,000,000	1A	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										509,787,057	406,581,115	180,169,865	623,738,688	XXX	749,352,772			(113,010,743)		11,102,684,615	XXX	XXX
1229999999. Subtotal - Swaps - Replication										509,787,057	406,581,115	180,593,477	623,738,688	XXX	743,894,483			(113,010,743)		11,103,527,811	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												34,081,010	12,420,734	XXX	(416,055,056)	(8,454,447)				32,607,172	XXX	XXX
1369999999. Total Swaps - Credit Default										507,760,714	406,234,902	179,268,608	622,595,867	XXX	748,209,951	130,813		(112,586,016)		11,102,684,615	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												96,589,866	183,541,155	XXX	277,701,275	43,380,059	285,457,667			129,525,900	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										507,760,714	406,234,902	309,939,484	818,557,756	XXX	609,856,170	35,056,425	285,457,667	(112,586,016)		11,264,817,687	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	628906CN9 ND PROPERTIES Cityhold office partnership 2.85% due 10/01/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/10/2021	02/14/2022		83,259,876	0.7206				2,001,288		2,001,288	85,265	1,916,023			146,172		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 0IA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/25/2021	03/25/2022		5,284,694	8.6571				95,376		95,376	(2,560)	97,937			12,676		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/07/2021	03/11/2022		1,016,622	109.3918				50,355		50,355	5,015	45,340			2,226		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063 12-14 New Fetter Lane	D-2-2	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/18/2021	02/11/2022		136,900,947	0.7040				6,370,494		6,370,494	13,875	6,356,618			232,196		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/27/2021	03/25/2022		5,408,825	8.3660				276,176		276,176	(1,716)	277,892			12,974		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/14/2021	06/16/2022		23,440,089	1.2935				1,383,186		1,383,186	25,392	1,357,794			79,276		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2021	03/11/2022		6,942,487	109.5958				331,571		331,571	22,310	309,262			15,202		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033 40 Holborn Viaduct	D-2-2	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/08/2021	02/11/2022		576,219	0.7260				9,687		9,687	52	9,635			977		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033 40 Holborn Viaduct	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/23/2021	02/11/2022		47,942,272	0.7300				540,847		540,847	(2,133)	542,980			81,314		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266 Grand Central	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/23/2021	08/24/2022		141,965,964	0.8453				4,665,085		4,665,085	434,883	4,230,202			570,774		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/23/2021	03/25/2022		2,568,455	8.9548				(40,361)		(40,361)	(993)	(39,368)			6,161		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	7078CSSEK Nova Lund	D-2-2	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2021	01/14/2022		8,019,511	8.7287				287,229		287,229	26,353	260,876			7,853		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/23/2021	03/11/2022		1,825,067	109.5850				87,336		87,336	4,934	82,402			3,996		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/09/2021	08/24/2022		410,959,274	0.8395				16,214,179		16,214,179	1,019,800	15,194,379			1,652,260		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	7078CSSEK Nova Lund	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/15/2021	09/16/2022		65,418,650	8.5602				3,355,743		3,355,743	97,884	3,257,859			275,534		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2021	06/16/2022		23,606,663	1.3649				168,748		168,748	28,200	140,548			79,839		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8065 Tour Areva	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/27/2021	08/24/2022		51,297,175	0.8484				1,500,110		1,500,110	116,453	1,383,656			206,240		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9522 Tarragona OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/08/2021	08/24/2022		8,117,639	0.8581				147,545		147,545	15,946	131,599			32,637		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BMCJ428 JAPAN TREASURY DISC BILL SERIES 1026 0% due 01/06/2022	E-2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/08/2021	01/06/2022		44,751,660	111.7277				1,331,586		1,331,586	91,784	1,239,802			28,689		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	10/14/2021	01/18/2022		69,282,841	0.7308				708,794		708,794	(28,063)	736,856			76,928		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BMC9871 JAPAN TREASURY DISC BILL SERIES 1030 0% due 01/24/2022	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2021	01/24/2022		87,492,202	114.2959				639,748		639,748	183,921	455,827			112,176		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0887603	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2021	01/18/2022		9,391,392	0.8572				234,287		234,287	27,548	206,739			10,428		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BNRP4L7 JAPAN TREASURY DISC BILL SERIES 1033 0% due 01/31/2022	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/22/2021	01/31/2022		87,999,197	113.6374				1,142,389		1,142,389	179,599	962,790			128,228		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/27/2021	09/16/2022		61,221,807	8.5522				3,194,669		3,194,669	118,103	3,076,567			257,857		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BP907N7 JAPAN TREASURY DISC BILL SERIES 1034 0% due 02/07/2022	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/29/2021	02/07/2022		87,837,571	113.8465				977,100		977,100	176,253	800,847			141,708		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BS2091426 JAPAN TREASURY DISC BILL Due 2/14/2022 Mo-14 0% due 02/14/2022	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/05/2021	02/14/2022		88,157,612	113.4332				1,291,754		1,291,754	174,176	1,117,579			154,771		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0804101	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/05/2021	01/24/2022		47,781,852	0.7413				(189,535)		(189,535)	(9,383)	(180,152)			61,262		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BL6CCB1 JAPAN TREASURY DISC BILL SERIES 1037 0% due 02/21/2022	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/12/2021	02/22/2022		87,855,436	113.8233				983,402		983,402	172,547	810,855			167,390		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8801 Vienna 02 OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/16/2021	08/24/2022		12,920,268	0.8755				(21,393)		(21,393)	26,888	(48,282)			51,946		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/22/2021	02/23/2022		138,188,209	1.2664				(341,423)		(341,423)	(138,297)	(203,126)			265,761		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	E2A0C8D88 Horizon Roads PTY LTD AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/22/2021	02/24/2022		54,453,975	1.3773				(83,182)		(83,182)	56,909	(140,090)			105,690		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	11/22/2021	02/24/2022		561,398,375	1.3805				(2,152,076)		(2,152,076)	597,526	(2,749,601)			1,089,623		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	11/22/2021	02/24/2022		253,854,180	0.8863				(2,280,862)		(2,280,874)	693,261	(2,974,122)			492,708		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2021	02/24/2022		100,689,630	0.7449				(877,805)		(877,805)	2,416	(880,222)			195,429		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0887603	B-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	01/18/2022		5,663,448	0.8860				(44,244)		(44,244)	14,806	(59,050)			6,288		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic	D-2-2	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/30/2021	08/24/2022		8,372,217	0.8739				1,178		1,178	16,019	(14,841)			33,660		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/03/2021	08/24/2022		1,302,141	0.8797				(8,399)		(8,399)	2,310	(10,708)			5,235		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7124CS Neptune Annopol Sp. z o.o.	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2021	08/24/2022		56,857,195	0.8794				(347,362)		(347,362)	88,054	(435,416)			228,594		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/10/2021	12/15/2023		859,436,000	0.8610				(3,782,494)		(3,782,494)	1,544,263	(5,326,757)			6,010,163		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0887603	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/13/2021	01/18/2022		34,297,275	0.8844				(206,785)		(206,785)	71,315	(278,100)			38,082		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/14/2021	01/20/2022		14,065,953	0.8841				(80,311)		(80,311)	29,101	(109,412)			16,463		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/15/2021	01/28/2022		295,386,127	1.4049				(6,362,779)		(6,362,769)	305,399	(6,668,167)			409,065		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/16/2021	09/16/2022		61,057,070	9.0080				109,339		109,339	171,246	(61,907)			257,164		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2021	06/16/2022		14,019,482	1.3963				(219,741)		(219,741)	9,245	(228,986)			47,415		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due 06/15/2023	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/30/2021	03/31/2022		32,907,966	1.2790				(405,423)		(405,423)	(47,369)	(358,056)			81,704		0002
1439999999. Subtotal - Forwards - Hedging Other													30,655,026	XXX	30,655,024	6,418,537	24,236,501			13,892,734	XXX	XXX
1479999999. Subtotal - Forwards													30,655,026	XXX	30,655,024	6,418,537	24,236,501			13,892,734	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												51,649,110	(39,033,118)	XXX	(367,890,499)		109,963,220			85,580,419	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,026,343)	(346,213)	77,696,897	264,507,212	XXX	264,507,210	41,474,962	199,730,948	424,727		89,602,191	XXX	XXX
1719999999. Subtotal - Replication										509,787,057	406,581,115	180,593,477	623,738,688	XXX	743,894,483			(113,010,743)		11,103,527,811	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										507,760,714	406,234,902	309,939,484	849,212,782	XXX	640,511,194	41,474,962	309,694,168	(112,586,016)		11,278,710,421	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the credit risk of the underlying invested assets
0003	Hedges the currency risk of the underlying foreign currency denominated invested assets

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options																	XXX							XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% due 03/31/2024	D-4	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024	06/30/2021	Sale		22,984,000	6.1/(6.924)			(1,789,741)	(334,052)				6,220,165		(1,789,741)			100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023	12/16/2021	Notional Adj		1,987,620	5.8215/(6.6)			(55,823)	(14,639)				140,587		(181,952)			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(1,845,564)	(348,691)		XXX		6,360,752		(1,971,693)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(1,845,564)	(348,691)		XXX		6,360,752		(1,971,693)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021	06/20/2021	Maturity		4,000,000	CREDIT EVENT/(1)				(19,000)				4,303		14,102			0003
CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC	08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	06/20/2021	06/20/2021	Maturity		3,100,000	CREDIT EVENT/(1)				(14,725)				4,069		8,761			0003
CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	22956*AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2018	06/20/2021	06/20/2021	Maturity		6,800,000	CREDIT EVENT/(1)				(32,300)				8,521		19,623			0003
CREDIT DEFAULT SWAP - CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021	12/20/2021	Maturity		10,000,000	CREDIT EVENT/(1)				(98,333)				97,195		(12,517)			0003
CREDIT DEFAULT SWAP - CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021	12/20/2021	Maturity		10,000,000	CREDIT EVENT/(1)				(98,333)				95,259		(10,580)			0003
CREDIT DEFAULT SWAP - CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKO PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021	12/20/2021	Maturity		8,000,000	CREDIT EVENT/(1)				(78,667)				75,478		(7,735)			0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978*AC8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2021	12/20/2021	Maturity		1,855,000	CREDIT EVENT/(1)				(18,241)				5,559		10,149			0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2020	12/20/2021	12/20/2021	Maturity		10,000,000	CREDIT EVENT/(1)				(98,333)				(11,399)		92,688			0003
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/20/2021	12/20/2021	Maturity		10,000,000	CREDIT EVENT/(1)				(98,333)				(4,484)		86,784			0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default															(556,265)		XXX	274,501		201,275				XXX
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021	01/25/2021	Maturity		102,465,000	5.753/(5.4)			10,185,750	62,882				(23,814)	(10,158,750)	10,185,750			0002

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 Expira-tion	Termina-tion 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion 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 (Amortiza-tion)/ 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)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% due 04/18/2024	D-4	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024	03/15/2021	Sale		34,387,200	3.4076/(1.09)			(2,705,554)	161,749			(1,240,534)	4,705,600		(2,705,554)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A NA-OIA% due 06/17/2023 NA-OIA% due 06/17/2023	D-5	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/20/2016	06/17/2023	09/23/2021	Sale		34,075,437	7.08/(6.5)			631,543	194,376			(649,518)	(2,256,960)		631,543			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7124CS Neptune Annopol Sp. z o.o.	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021	12/09/2021	Maturity		53,700,000	7.6/(5)			(2,727,500)	1,088,055			(561,516)	7,382,500		(2,727,500)			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034	09/30/2021	Notional Adj		1,861,523	4.45/(4.087)			(92,626)	1,076			(49,266)	79,117		(92,626)			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034	12/30/2021	Notional Adj		1,949,046	4.45/(4.087)			(123,740)	1,169			(51,859)	82,837		(123,740)			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039	10/01/2021	Notional Adj		1,812,392	4.168/(4.87)			29,284	(7,035)			86,698	44,683		29,284			0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q76778AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 2.1694% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040	10/01/2021	Notional Adj		3,315,223	3.5/(2.1694)			54,855	17,238			(186,250)	34,543		54,855			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.68013% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029	12/31/2021	Notional Adj		3,078,210	4.1225/(2.67363)			(321,549)	48,811			(138,562)	366,514		(321,549)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035	10/15/2021	Notional Adj		3,230,543	4.825/(4.1)			300,851	14,981			(72,348)	(317,409)		300,851			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027	12/27/2021	Notional Adj		356,847	3.86/(4.876)			8,635	(2,109)			19,136	4,666		8,635			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028	06/18/2021	Partial sale		7,503,899	3.69/(1.79)			72,838	67,719			(145,988)	817,003		72,838			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/12/2018	06/15/2032	12/15/2021	Notional Adj		759,111	4.1825/(2.74)			(70,293)	5,603			(33,247)	63,851		(70,293)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035	10/15/2021	Notional Adj		342,565	4.503/(3.765798)			(22,550)	1,682			(6,525)	20,975		(22,550)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031	10/15/2021	Notional Adj		3,231,425	4.805/(4.25)			290,588	12,660			(66,587)	(307,083)		290,588			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035	08/02/2021	Notional Adj		1,429,874	3.964/(3.926)			(45,764)	(459)			(12,013)	35,385		(45,764)			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033	12/31/2021	Notional Adj		3,291,487	4.425/(4.113)			(133,184)	3,246			(78,811)	108,863		(133,184)			0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														5,331,584	1,671,645		XXX	(3,211,004)	706,335		5,331,584			XXX
1169999999. Subtotal - Swaps - Hedging Other														5,331,584	1,115,380		XXX	(2,936,503)	706,335	201,275	5,331,584			XXX
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022	01/29/2021	Sale		50,000,000	1.00/CREDIT EVENT			619,444	45,833					(16,396)	277,042			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVEX8 FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2017	12/20/2022	01/27/2021	Sale		50,000,000	1.00/CREDIT EVENT			624,444	43,056					(15,403)	281,048			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378MSJ3 GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/09/2017	12/20/2022	01/28/2021	Sale		50,000,000	1.00/CREDIT EVENT			649,444	44,444					(15,464)	315,901			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377MBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2017	12/20/2022	01/27/2021	Sale		50,000,000	1.00/CREDIT EVENT			624,444	43,056					(15,121)	287,313			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ALDZ1 FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022	01/28/2021	Sale		50,000,000	1.00/CREDIT EVENT			643,056	45,833					(15,697)	315,205			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2017	12/20/2022	02/23/2021	Sale		60,000,000	1.00/CREDIT EVENT			788,667	93,333					(31,887)	409,306			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AKS53 FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022	02/22/2021	Sale		100,000,000	1.00/CREDIT EVENT			1,324,444	152,778					(55,541)	650,794			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2017	12/20/2022	02/23/2021	Sale		50,000,000	1.00/CREDIT EVENT			677,222	77,778					(27,315)	352,285			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/15/2017	12/20/2022	02/22/2021	Sale		50,000,000	1.00/CREDIT EVENT			672,222	76,389					(26,169)	354,759			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/02/2018	12/20/2022	02/25/2021	Sale		50,000,000	1.00/CREDIT EVENT			679,444	83,333					(33,118)	314,117			N/A

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378FT67 GNR 2013-18 GY PAC- 1-11 2.5% due 02/20/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022	02/22/2021	Sale		50,000,000	1.00/CREDIT EVENT			682,222	76,389				(30,504)	312,372			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AEEX1 FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/05/2018	12/20/2022	02/25/2021	Sale		50,000,000	1.00/CREDIT EVENT			679,444	83,333				(32,600)	319,800			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ACW98 FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/06/2018	12/20/2022	02/22/2021	Sale		25,000,000	1.00/CREDIT EVENT			341,111	38,194				(13,575)	176,442			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2018	12/20/2022	02/25/2021	Sale		25,000,000	1.00/CREDIT EVENT			334,722	41,667				(14,890)	170,408			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022	02/25/2021	Sale		25,000,000	1.00/CREDIT EVENT			334,722	41,667				(13,956)	180,673			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022	02/25/2021	Sale		25,000,000	1.00/CREDIT EVENT			334,722	41,667				(12,938)	191,878			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378DDK8 GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2018	12/20/2022	02/22/2021	Sale		25,000,000	1.00/CREDIT EVENT			341,111	38,194				(10,876)	209,096			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/28/2018	12/20/2022	02/25/2021	Sale		80,000,000	1.00/CREDIT EVENT			1,087,111	133,333				(37,602)	671,847			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022	03/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			319,722	47,222				(17,072)	155,504			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A8AZ3 FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022	03/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			322,222	46,528				(16,348)	162,357			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378U7W1 GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/07/2018	12/20/2022	03/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			322,222	46,528				(16,496)	160,914			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377XGA4 GNR 2011-93 PE PAC- 1-11 4% due 07/20/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/09/2018	12/20/2022	03/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			327,222	47,222				(13,447)	197,777			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AB2N2 FNR 2013-11 Z Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/23/2018	12/20/2022	03/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			327,222	47,222				(13,635)	195,966			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/22/2018	12/20/2022	05/12/2021	Sale		75,000,000	1.00/CREDIT EVENT			1,011,666	283,333				(92,304)	614,055			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/23/2018	12/20/2022	05/19/2021	Sale		75,000,000	1.00/CREDIT EVENT			989,167	297,917				(89,201)	628,024			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/18/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			874,444	376,389				(89,705)	602,584			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/19/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			874,444	376,389				(92,624)	593,772			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/22/2018	12/20/2023	09/27/2021	Sale		50,000,000	1.00/CREDIT EVENT			877,222	377,778				(98,165)	581,281			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/25/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			874,444	376,389				(85,712)	614,645			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/30/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			874,444	376,389				(77,271)	640,151			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2018	12/20/2023	09/30/2021	Sale		25,000,000	1.00/CREDIT EVENT			424,722	192,361				(60,051)	248,193			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/04/2018	12/20/2023	09/30/2021	Sale		50,000,000	1.00/CREDIT EVENT			844,444	384,722				(116,522)	501,859			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVSF7 FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			879,444	376,389				(105,139)	561,009			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/09/2018	12/20/2023	09/24/2021	Sale		25,000,000	1.00/CREDIT EVENT			437,222	188,194				(50,893)	283,061			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023	09/24/2021	Sale		25,000,000	1.00/CREDIT EVENT			437,222	188,194				(50,026)	285,677			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023	09/30/2021	Sale		25,000,000	1.00/CREDIT EVENT			424,722	192,361				(48,946)	280,710			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378WVN0 GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	12/20/2023	09/24/2021	Sale		25,000,000	1.00/CREDIT EVENT			439,722	188,194				(46,477)	298,887			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376PZK9 GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023	09/30/2021	Sale		50,000,000	1.00/CREDIT EVENT			846,944	384,722				(97,567)	559,874			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2018	12/20/2023	09/24/2021	Sale		25,000,000	1.00/CREDIT EVENT			439,722	188,194				(49,001)	291,269			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2018	12/20/2023	09/24/2021	Sale		25,000,000	1.00/CREDIT EVENT			439,722	188,194				(34,573)	334,858			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABYK3 FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023	09/28/2021	Sale		50,000,000	1.00/CREDIT EVENT			872,222	379,167				(55,023)	706,864			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A8V98 FNR 2012-113 EM PAC-11 3% due 10/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/20/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			879,445	376,389				(18,259)	823,947			N/A

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/20/2018	12/20/2023	09/24/2021	Sale		75,000,000	1.00/CREDIT EVENT			1,311,667	564,583					(20,545)	1,249,209			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AK6J7 FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023	09/24/2021	Sale		50,000,000	1.00/CREDIT EVENT			879,445	376,389					(12,457)	841,572			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021	12/20/2021	Maturity		50,000,000	1.00/CREDIT EVENT				491,667					(101,677)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/24/2016	12/20/2021	12/20/2021	Maturity		50,000,000	1.00/CREDIT EVENT				491,667					(126,099)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021	12/20/2021	Maturity		100,000,000	1.00/CREDIT EVENT				983,333					(252,857)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021	12/20/2021	Maturity		125,000,000	1.00/CREDIT EVENT				1,229,167					(316,071)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RH0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/10/2016	12/20/2021	12/20/2021	Maturity		125,000,000	1.00/CREDIT EVENT				1,229,167					(290,321)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/16/2016	12/20/2021	12/20/2021	Maturity		80,000,000	1.00/CREDIT EVENT				786,667					(195,012)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,954,705)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/10/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,960,975)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	912810RH0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,961,275)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	912810RH0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,956,668)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6ST7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,968,064)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6ST7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/18/2017	12/20/2021	12/20/2021	Maturity		47,342,308	5.00/CREDIT EVENT				2,327,663					(1,967,630)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			422,361	194,444					(58,710)	252,232			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVHM4 FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2018	12/20/2023	10/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			423,611	193,750					(56,116)	260,182			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			422,361	194,444					(55,979)	260,113			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			421,111	194,444					(52,589)	268,646			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			421,111	194,444					(51,693)	271,233			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/10/2018	12/20/2023	10/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			423,611	193,750					(47,829)	284,225			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2018	12/20/2023	10/21/2021	Sale		25,000,000	1.00/CREDIT EVENT			414,722	206,944					(49,945)	281,665			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023	10/06/2021	Sale		25,000,000	1.00/CREDIT EVENT			416,528	197,222					(47,216)	282,179			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVH93 FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023	10/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			426,111	193,750					(47,854)	286,653			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023	10/04/2021	Sale		25,000,000	1.00/CREDIT EVENT			426,111	193,750					(44,910)	295,204			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	166756AU0 CHEVRON USA INC 5 1/4% Due 11/15/2043 MN15 5.25% due 11/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023	10/06/2021	Sale		25,000,000	1.00/CREDIT EVENT			416,528	197,222					(48,715)	277,930			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377FKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2018	12/20/2023	10/21/2021	Sale		25,000,000	1.00/CREDIT EVENT			414,722	206,944					(53,004)	273,547			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RH0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			421,111	194,444					(51,088)	272,982			N/A

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/15/2018	12/20/2023	10/12/2021	Sale		25,000,000	1.00/CREDIT EVENT			406,111	199,306					(52,369)	259,264			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PF78 GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023	10/04/2021	Sale		50,000,000	1.00/CREDIT EVENT			852,222	387,500					(104,869)	546,720			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023	11/01/2021	Sale		25,000,000	1.00/CREDIT EVENT			404,861	213,194					(56,931)	259,383			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023	11/01/2021	Sale		25,000,000	1.00/CREDIT EVENT			404,861	213,194					(56,527)	260,418			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137APBW9 FHR 4033 ZE Z SEQ 4% due 04/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/22/2018	12/20/2023	10/12/2021	Sale		25,000,000	1.00/CREDIT EVENT			406,111	199,306					(49,514)	267,241			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/13/2018	12/20/2023	10/12/2021	Sale		25,000,000	1.00/CREDIT EVENT			406,111	199,306					(44,308)	281,790			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/13/2018	12/20/2023	10/05/2021	Sale		25,000,000	1.00/CREDIT EVENT			421,111	194,444					(41,721)	300,054			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A7FM9 FNR 2012-70 HB PAC-11 3% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2018	12/20/2023	10/18/2021	Sale		25,000,000	1.00/CREDIT EVENT			411,111	203,472					(41,523)	297,822			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023	10/13/2021	Sale		50,000,000	1.00/CREDIT EVENT			814,444	402,777					(37,108)	711,589			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023	10/18/2021	Sale		25,000,000	1.00/CREDIT EVENT			411,111	203,472					(17,366)	363,646			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A5MB9 FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023	10/18/2021	Sale		25,000,000	1.00/CREDIT EVENT			411,111	203,472					(13,026)	375,497			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376TDV1 GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2018	12/20/2023	10/18/2021	Sale		25,000,000	1.00/CREDIT EVENT			411,111	203,472					(6,737)	392,683			N/A
1189999999. Subtotal - Swaps - Replication - Credit Default														40,219,377	32,623,757		XXX			(16,125,512)	26,087,203			XXX
1229999999. Subtotal - Swaps - Replication														40,219,377	32,623,757		XXX			(16,125,512)	26,087,203			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default														40,219,377	32,067,492		XXX	274,501		(15,924,237)	26,087,203			XXX
1379999999. Total Swaps - Foreign Exchange														3,486,020	1,322,955		XXX	(3,211,004)	7,067,087		3,359,891			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														43,705,397	33,390,447		XXX	(2,936,503)	7,067,087	(15,924,237)	29,447,094			XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749401L99 JAPAN TREASURY DISC BILL Due 1/6/2021 At Mat % due 01/06/2021	DA Sp 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/29/2020	01/06/2021	01/06/2021	Maturity		189,770,785	.0000 /(.0000)			(3,671,515)				(294,337)	4,222,334		(3,671,520)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749411L48 JAPAN TREASURY DISC BILL SERIES 941 % due 01/12/2021	DA Sp 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2020	01/12/2021	01/12/2021	Maturity		190,094,372	.0000 /(.0000)			(1,844,208)				(257,560)	3,877,066		(1,844,220)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749431L46 JAPAN TREASURY DISC BILL SERIES 943 % due 01/18/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2020	01/19/2021	01/19/2021	Maturity		94,738,687	.0000 /(.0000)			(1,503,073)				(110,353)	2,240,231		(1,503,080)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2020	01/19/2021	01/19/2021	Maturity		104,001	.0000 /(.0000)			(4,602)				(34)	5,139		(4,602)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749441L45 JAPAN TREASURY DISC BILL SERIES 944 % due 01/25/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/16/2020	01/25/2021	01/25/2021	Maturity		95,067,878	.0000 /(.0000)			(1,289,802)				(99,678)	1,907,897		(1,289,810)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/12/2020	01/19/2021	01/19/2021	Maturity		709,816	.0000 /(.0000)			(23,255)				(181)	26,829		(23,255)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2020	01/13/2021	01/13/2021	Maturity		153,186,411	.0000 /(.0000)			(9,322,089)				(49,424)	8,778,122		(9,322,089)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	8521A Iconic	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/15/2021	01/20/2021	01/20/2021	Maturity		6,879,597	.0000 /(.0000)			6,956							6,956			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749471L42 JAPAN TREASURY DISC BILL SERIES 947 % due 02/01/2021	DA Sp 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/23/2020	02/01/2021	02/01/2021	Maturity		95,529,414	.0000 /(.0000)			59,464				(101,597)	1,454,160		59,460			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749471L42 JAPAN TREASURY DISC BILL SERIES 947 NA-ST% due 02/01/2021	DA Sp 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2020	02/01/2021	02/01/2021	Maturity		47,693,258	.0000 /(.0000)			(41,717)				(53,858)	801,583		(41,720)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749481LB9 JAPAN TREASURY DISC BILL SERIES 948 % due 02/08/2021	DA Sp 1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/30/2020	02/08/2021	02/08/2021	Maturity		95,855,900	.0000 /(.0000)			1,037,710				(94,201)	1,126,351		1,037,710			0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD	JP1749491LB8 JAPAN TREASURY DISC BILL SERIES 949 % due																							
CONTRACT BUY USD SELL JPY	02/15/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2020	02/16/2021	02/16/2021	Maturity		96,797,362	.0000 /(.0000)			2,203,402				(81,249)	182,555		2,203,400			0002
FOREIGN CURRENCY FORWARD	JP1749511LB3 JAPAN TREASURY DISC BILL SERIES 951 % due																							
CONTRACT BUY USD SELL JPY	02/22/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2020	02/22/2021	02/22/2021	Maturity		191,159,084	.0000 /(.0000)			827,904				(166,044)	2,819,099		827,900			0002
FOREIGN CURRENCY FORWARD	ZD4100040 Ziemia Fund EUR			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL EUR	Portfolio Hedge	BA-1	Currency	BANK PT3QB789TSUIDF371261	11/18/2020	02/22/2021	02/22/2021	Maturity		267,646,950	.0000 /(.0000)			(5,446,800)				(287,447)	7,844,090		(5,446,800)			0002
FOREIGN CURRENCY FORWARD	stiinfr TIAA Infrastructure -			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL GBP	Aquila GBP Portfolio Hedge	BA-1	Currency	BANK PT3QB789TSUIDF371261	11/18/2020	02/22/2021	02/22/2021	Maturity		33,287,293	.0000 /(.0000)			(1,840,208)				(9,023)	925,317		(1,840,209)			0002
FOREIGN CURRENCY FORWARD	scecere Ceres AUD Portfolio			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL AUD	Hedge	BA-1	Currency	BANK PT3QB789TSUIDF371261	11/19/2020	02/23/2021	02/23/2021	Maturity		473,154,500	.0000 /(.0000)			(40,865,500)				(93,922)	28,275,378		(40,865,500)			0002
FOREIGN CURRENCY FORWARD	sblblea Broadleaf Timberland Investments, LLC CAD			MORGAN STANLEY																				
CONTRACT BUY USD SELL CAD	Portfolio Hedge	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/20/2020	02/23/2021	02/23/2021	Maturity		38,315,909	.0000 /(.0000)			(1,368,206)				(8,139)	980,588		(1,368,206)			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL SEK	7078CSSEK NOVA LUND	D-2-2	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/09/2020	02/12/2021	02/12/2021	Maturity		68,581,892	.0000 /(.0000)			(1,178,696)				(64,993)	2,010,987		(1,178,696)			0002
FOREIGN CURRENCY FORWARD	628908CN9 ND PROPERTIES Cityhold office partnership																							
CONTRACT BUY USD SELL GBP	2.85% due 10/01/2025	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2020	02/12/2021	02/12/2021	Maturity		89,798,774	.0000 /(.0000)			(4,371,026)				(33,485)	3,257,381		(4,371,026)			0002
FOREIGN CURRENCY FORWARD	JP1749511LB3 JAPAN TREASURY DISC BILL SERIES 951 NA-ST%			MORGAN STANLEY																				
CONTRACT BUY USD SELL JPY	due 02/22/2021	DA Sp 1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/23/2020	02/22/2021	02/22/2021	Maturity		48,401,253	.0000 /(.0000)			818,458				(29,609)	81,464		818,455			0002
FOREIGN CURRENCY FORWARD	JP1749491LB8 JAPAN TREASURY DISC BILL SERIES 949 NA-ST%																							
CONTRACT BUY USD SELL JPY	due 02/15/2021	DA Sp 1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	12/23/2020	02/16/2021	02/16/2021	Maturity		14,517,384	.0000 /(.0000)			328,290				(9,126)	26,542		328,290			0002
FOREIGN CURRENCY FORWARD	JP1749491LB8 JAPAN TREASURY DISC BILL SERIES 949 NA-ST%			MORGAN STANLEY																				
CONTRACT BUY USD SELL JPY	due 02/15/2021	DA Sp 1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/23/2020	02/16/2021	02/16/2021	Maturity		43,530,961	.0000 /(.0000)			963,679				(28,046)	101,483		963,675			0002
FOREIGN CURRENCY FORWARD	JP1749481LB9 JAPAN TREASURY DISC BILL SERIES 948 NA-ST%																							
CONTRACT BUY USD SELL JPY	due 02/08/2021	DA Sp 1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	12/28/2020	02/08/2021	01/04/2021	Sale		6,297	.0000 /(.0000)			730,685				(12,009)	233,515		730,682			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/11/2021	02/16/2021	02/16/2021	Maturity		169,027,584	.0000 /(.0000)			(2,000,416)							(2,000,416)			0002
FOREIGN CURRENCY FORWARD	JP1749531LB1 JAPAN TREASURY DISC BILL SERIES 953 % due																							
CONTRACT BUY USD SELL JPY	03/01/2021	DA Sp 1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	11/20/2020	03/01/2021	03/01/2021	Maturity		193,122,334	.0000 /(.0000)			5,584,234				(157,743)	864,661		5,584,220			0002
FOREIGN CURRENCY FORWARD	JP1749551LB9 JAPAN TREASURY DISC BILL SERIES 955 % due																							
CONTRACT BUY USD SELL JPY	03/08/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/30/2020	03/08/2021	03/08/2021	Maturity		144,154,257	.0000 /(.0000)			6,356,262				(115,456)	1,345,106		6,356,250			0002
FOREIGN CURRENCY FORWARD	JP1749561LC6 JAPAN TREASURY DISC BILL SERIES 956 % due			MORGAN STANLEY																				
CONTRACT BUY USD SELL JPY	03/15/2021	DA Sp 1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/04/2020	03/15/2021	03/15/2021	Maturity		96,291,691	.0000 /(.0000)			4,535,941				(64,179)	703,009		4,535,940			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/09/2020	03/12/2021	03/12/2021	Maturity		419,166,755	.0000 /(.0000)			7,305,755				(361,990)	3,347,404		7,305,755			0002
FOREIGN CURRENCY FORWARD	JP1749581LC4 JAPAN TREASURY DISC BILL SERIES 958 % due																							
CONTRACT BUY USD SELL JPY	03/22/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2020	03/22/2021	03/22/2021	Maturity		96,301,632	.0000 /(.0000)			4,436,302				(57,287)	693,764		4,436,300			0002
FOREIGN CURRENCY FORWARD	JP1749531LB1 JAPAN TREASURY DISC BILL SERIES 953 % due																							
CONTRACT BUY USD SELL JPY	03/01/2021	DA Sp 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2020	03/01/2021	03/01/2021	Maturity		32,853,822	.0000 /(.0000)			972,345				(24,534)	121,688		972,342			0002
FOREIGN CURRENCY FORWARD	JP1749611LC9 JAPAN TREASURY DISC BILL SERIES 961 NA-ST%																							
CONTRACT BUY USD SELL JPY	due 03/29/2021	DA Sp 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2020	03/29/2021	03/29/2021	Maturity		32,809,037	.0000 /(.0000)			1,827,037				(6,188)	167,252		1,827,035			0002
FOREIGN CURRENCY FORWARD	JP1749611LC9 JAPAN TREASURY DISC BILL SERIES 961 % due																							
CONTRACT BUY USD SELL JPY	03/29/2021	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2020	03/29/2021	03/29/2021	Maturity		145,680,571	.0000 /(.0000)			9,031,216				(86,222)	(176,078)		9,031,215			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL AUD	8865 Adelaide OIA	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	06/16/2021	06/16/2021	Maturity		85,967,760	.0000 /(.0000)			(6,528,240)				84,378	6,558,070		(6,528,240)			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL GBP	8063 12-14 New Fetter Lane	D-2-2	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	05/19/2021	05/19/2021	Maturity		91,737,604	.0000 /(.0000)			(7,280,896)				(37,701)	4,102,187		(7,280,896)			0002
FOREIGN CURRENCY FORWARD	7107B 101 Miller St and																							
CONTRACT BUY USD SELL AUD	Greenwood Plz OIA	BA-1	Currency	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	09/14/2020	06/16/2021	06/16/2021	Maturity		30,612,246	.0000 /(.0000)			(1,761,354)				16,885	1,784,604		(1,761,354)			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL GBP	8033 40 Holborn Viaduct	D-2-2	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2020	05/19/2021	05/19/2021	Maturity		32,183,223	.0000 /(.0000)			(3,180,528)				(15,919)	2,047,567		(3,180,528)			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	04/16/2021	04/16/2021	Maturity		8,511,709	.0000 /(.0000)			(505,367)				(3,127)	419,488		(505,367)			0002
FOREIGN CURRENCY FORWARD	8864 A'Beckett Street,			MORGAN STANLEY																				
CONTRACT BUY USD SELL AUD	Melbourne OIA	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/11/2020	06/16/2021	06/16/2021	Maturity		18,218,758	.0000 /(.0000)			(1,051,243)				(633)	1,075,765		(1,051,243)			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	11/12/2020	04/16/2021	04/16/2021	Maturity		58,071,058	.0000 /(.0000)			(2,794,209)				(20,524)	2,214,081		(2,794,209)			0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due																							
CONTRACT BUY USD SELL CAD	06/15/2023	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2020	06/30/2021	06/30/2021	Maturity		32,443,910	.0000 /(.0000)			(1,534,003)				(7,364)	645,044		(1,534,003)			0002
FOREIGN CURRENCY FORWARD	8061 70 St Mary Axe																							
CONTRACT BUY USD SELL GBP		D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	12/08/2020	05/19/2021	05/19/2021	Maturity		1,843,775	.0000 /(.0000)			(108,304)				(984)	45,889		(108,304)			0002
FOREIGN CURRENCY FORWARD	8626 Tokyo Multifamily																							
CONTRACT BUY USD SELL JPY	Partnership LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	06/18/2021	06/18/2021	Maturity		7,226,028	.0000 /(.0000)			449,902				(4,344)	27,153		449,902			0002
FOREIGN CURRENCY FORWARD	7107B 101 Miller St and			GOLDMAN SACHS BANK																				
CONTRACT BUY USD SELL AUD	Greenwood Plz OIA	BA-1	Currency	USA KD3XUN7C6T14HNAYLU02	12/17/2020	06/16/2021	06/16/2021	Maturity		7,147,474	.0000 /(.0000)			(67,214)				(3,025)	79,285		(67,214)			0002
FOREIGN CURRENCY FORWARD	8626 Tokyo Multifamily																							
CONTRACT BUY USD SELL JPY	Partnership LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2021	06/18/2021	06/18/2021	Maturity		133,712	.0000 /(.0000)			7,920							7,920			0002
FOREIGN CURRENCY FORWARD	7107B 101 Miller St and																							
CONTRACT BUY USD SELL AUD	Greenwood Plz OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/20/2021	06/16/2021	06/16/2021	Maturity		11,767,431	.0000 /(.0000)			51,271							51,271			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/11/2021	06/16/2021	06/16/2021	Maturity		171,024,414	.0000 /(.0000)			1,448,414							1,448,414			0002
FOREIGN CURRENCY FORWARD	scecere Ceres AUD Portfolio			MORGAN STANLEY																				
CONTRACT BUY USD SELL AUD	Hedge	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/19/2021	05/24/2021	05/24/2021	Maturity		569,329,595	.0000 /(.0000)			7,563,345							7,563,345			0002
FOREIGN CURRENCY FORWARD	ZD4100040 Ziemia Fund EUR																							
CONTRACT BUY USD SELL EUR	Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/18/2021	05/24/2021	05/24/2021	Maturity		272,383,628	.0000 /(.0000)			(2,543,873)							(2,543,873)			0002
FOREIGN CURRENCY FORWARD	stiinfr TIAA Infrastructure -			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL GBP	Aquila GBP Portfolio Hedge	BA-1	Currency	BANK PT3QB789TSUIDF371261	02/18/2021	05/24/2021	05/24/2021	Maturity		34,912,333	.0000 /(.0000)			(483,918)							(483,918)			0002
FOREIGN CURRENCY FORWARD	sblblea Broadleaf Timberland Investments, LLC CAD			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL CAD	Portfolio Hedge	BA-1	Currency	BANK PT3QB789TSUIDF371261	02/22/2021	05/21/2021	05/21/2021	Maturity		39,592,235	.0000 /(.0000)			(1,901,541)							(1,901,541)			0002
FOREIGN CURRENCY FORWARD	JP1749761M35 JAPAN TREASURY DISC BILL SERIES 976 % due			MORGAN STANLEY																				
CONTRACT BUY USD SELL JPY	06/07/2021	DA Sp 2	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/26/2021	06/07/2021	06/07/2021	Maturity		94,124,309	.0000 /(.0000)			2,628,819							2,628,810			0002
FOREIGN CURRENCY FORWARD	JP1749771M33 JAPAN TREASURY DISC BILL SERIES 977 % due																							
CONTRACT BUY USD SELL JPY	06/14/2021	DA Sp 2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/05/2021	06/14/2021	06/14/2021	Maturity		92,534,758	.0000 /(.0000)			1,613,268							1,613,260			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2021	07/16/2021	07/16/2021	Maturity		69,775,973	.0000 /(.0000)			1,847							1,847			0002
FOREIGN CURRENCY FORWARD	JP1749871M40 JAPAN TREASURY DISC BILL SERIES 987 % due																							
CONTRACT BUY USD SELL JPY	07/26/2021	DA Sp 2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/16/2021	07/26/2021	07/26/2021	Maturity		91,971,783	.0000 /(.0000)			1,314,063							1,314,060			0002
FOREIGN CURRENCY FORWARD	sblblea Broadleaf Timberland Investments, LLC CAD			GOLDMAN SACHS BANK																				
CONTRACT BUY USD SELL CAD	Portfolio Hedge	BA-1	Currency	USA KD3XUN7C6T14HNAYLU02	05/20/2021	08/23/2021	08/23/2021	Maturity		82,898,963	.0000 /(.0000)			4,068,803							4,068,803			0002
FOREIGN CURRENCY FORWARD	stiinfr TIAA Infrastructure -																							
CONTRACT BUY USD SELL GBP	Aquila GBP Portfolio Hedge	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/20/2021	08/24/2021	08/24/2021	Maturity		106,163,910	.0000 /(.0000)			3,188,910							3,188,910			0002
FOREIGN CURRENCY FORWARD	ZD4100040 Ziemia Fund EUR			MORGAN STANLEY																				
CONTRACT BUY USD SELL EUR	Portfolio Hedge	BA-1	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/20/2021	08/24/2021	08/24/2021	Maturity		275,312,138	.0000 /(.0000)			10,700,888							10,700,888			0002
FOREIGN CURRENCY FORWARD	scecere Ceres AUD Portfolio																							
CONTRACT BUY USD SELL AUD	Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/20/2021	08/24/2021	08/24/2021	Maturity		562,658,725	.0000 /(.0000)			35,692,475							35,692,475			0002
FOREIGN CURRENCY FORWARD	8864 A'Beckett Street,																							
CONTRACT BUY USD SELL AUD	Melbourne OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/14/2021	08/13/2021	08/13/2021	Maturity		48,628,818	.0000 /(.0000)			2,163,168							2,163,168			0002
FOREIGN CURRENCY FORWARD				MORGAN STANLEY																				
CONTRACT BUY USD SELL SEK	7078CSSEK NOVA LUND	D-2-2	Currency	CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/10/2021	09/17/2021	09/17/2021	Maturity		67,592,825	.0000 /(.0000)			3,114,952							3,114,952			0002
FOREIGN CURRENCY FORWARD				THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus	D-2-2	Currency	BANK PT3QB789TSUIDF371261	03/10/2021	09/13/2021	09/13/2021	Maturity		412,798,020	.0000 /(.0000)			5,353,020							5,353,020			0002
FOREIGN CURRENCY FORWARD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due			THE TORONTO-DOMINION																				
CONTRACT BUY USD SELL CAD	06/15/2023	D-1	Currency	BANK PT3QB789TSUIDF371261	06/29/2021	09/29/2021	09/29/2021	Maturity		35,996,430	.0000 /(.0000)			1,066,811							1,066,813			0002
FOREIGN CURRENCY FORWARD	628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 4.48%																							
CONTRACT BUY USD SELL EUR	due 12/14/2026	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021	12/14/2021	Maturity		2,536,643	.0000 /(.0000)			220,546				(249,766)	242,719		220,546			0002
FOREIGN CURRENCY FORWARD	8089 European Cities																							
CONTRACT BUY USD SELL EUR	Partnership SCSp OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2020	12/14/2021	12/14/2021	Maturity		47,807,480	.0000 /(.0000)			2,713,480				(103,951)	1,546,105		2,713,480			0002
FOREIGN CURRENCY FORWARD	9254 Crossbay Investor																							
CONTRACT BUY USD SELL EUR	Feeder SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/23/2020	12/14/2021	12/14/2021	Maturity		25,263,622	.0000 /(.0000)			1,459,538				(34,498)	768,644		1,459,538			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL EUR	9266 Grand Central	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/28/2020	12/14/2021	12/14/2021	Maturity		11,432,039	.0000 /(.0000)			541,158				(14,370)	476,776		541,158			0002
FOREIGN CURRENCY FORWARD	8089 European Cities																							
CONTRACT BUY USD SELL EUR	Partnership SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	12/08/2020	12/14/2021	12/14/2021	Maturity		6,196,122	.0000 /(.0000)			487,221				12,436	26,547		487,221			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL EUR	8521A Iconic	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/09/2020	12/14/2021	12/14/2021	Maturity		732,525,000	.0000 /(.0000)			56,115,000				(646,707)	6,877,570		56,115,000			0002
FOREIGN CURRENCY FORWARD																								
CONTRACT BUY USD SELL EUR	8521A Iconic	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/15/2021	12/14/2021	12/14/2021	Maturity		5,538,425	.0000 /(.0000)			412,798							412,798			0002
FOREIGN CURRENCY FORWARD	0299EUR ND Europe Office																							
CONTRACT BUY USD SELL EUR	Holding S.à r.l.	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/20/2021	12/14/2021	12/14/2021	Maturity		574,228	.0000 /(.0000)			42,974							42,974			0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4RR04	03/03/2021	12/14/2021	12/14/2021	Maturity		4,075,490	.0000 /(.0000)			287,490							287,490			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9423 Cordoba OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4RR04	03/17/2021	12/14/2021	12/14/2021	Maturity		11,387,706	.0000 /(.0000)			664,352							664,352			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9362CS Branas Naeringspark 2	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/25/2021	12/14/2021	12/14/2021	Maturity		5,131,460	.0000 /(.0000)			240,564							240,564			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4RR04	03/31/2021	12/14/2021	12/14/2021	Maturity		2,400,650	.0000 /(.0000)			104,893							104,893			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	9189 Kensington OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/08/2021	12/17/2021	12/17/2021	Maturity		7,465,867	.0000 /(.0000)			486,003							486,003			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/19/2021	12/14/2021	12/14/2021	Maturity		12,625,214	.0000 /(.0000)			861,314							861,314			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9223 Via Milanese, 1 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/05/2021	12/14/2021	12/14/2021	Maturity		2,263,821	.0000 /(.0000)			146,838							146,838			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/17/2021	12/14/2021	12/14/2021	Maturity		4,097,768	.0000 /(.0000)			309,768							309,768			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	12/17/2021	12/17/2021	Maturity		284,650,313	.0000 /(.0000)			21,102,509							21,074,629			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/21/2021	12/14/2021	12/14/2021	Maturity		8,055,189	.0000 /(.0000)			450,805							450,805			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/30/2021	12/14/2021	12/14/2021	Maturity		2,669,883	.0000 /(.0000)			144,550							144,550			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/08/2021	12/14/2021	12/14/2021	Maturity		4,856,294	.0000 /(.0000)			250,624							250,624			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/14/2021	10/18/2021	10/18/2021	Maturity		70,284,739	.0000 /(.0000)			845,564							845,564			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BMF7V62 JAPAN TREASURY DISC BILL SERIES 1007 0% due 10/11/2021	E-2	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	10/12/2021	10/12/2021	Maturity		90,802,984	.0000 /(.0000)			2,782,564							2,782,560			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9156 Prinses Irenestraat 59	D-2-2	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/27/2021	12/14/2021	12/14/2021	Maturity		2,715,567	.0000 /(.0000)			131,702							131,702			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	08/11/2021	12/17/2021	12/17/2021	Maturity		46,456,200	.0000 /(.0000)			1,401,750							1,401,750			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	12/31/2021	12/31/2021	Maturity		33,171,064	.0000 /(.0000)			249,356							249,356			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	08/20/2021	11/24/2021	11/24/2021	Maturity		552,585,850	.0000 /(.0000)			(4,755,400)							(4,755,400)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/20/2021	11/24/2021	11/24/2021	Maturity		263,208,825	.0000 /(.0000)			11,287,575							11,287,575			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/20/2021	11/24/2021	11/24/2021	Maturity		102,203,760	.0000 /(.0000)			2,228,774							2,228,760			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2021	11/23/2021	11/23/2021	Maturity		77,534,274	.0000 /(.0000)			(1,109,901)							(1,109,902)			0002
1439999999. Subtotal - Forwards - Hedging Other														123,046,122			XXX	(3,787,128)	107,182,411		123,018,115			XXX
1479999999. Subtotal - Forwards														123,046,122			XXX	(3,787,128)	107,182,411		123,018,115			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(1,845,564)	(348,691)		XXX		6,360,752		(1,971,693)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other														128,377,706	1,115,380		XXX	(6,723,631)	107,888,746	201,275	128,349,699			XXX
1719999999. Subtotal - Replication														40,219,377	32,623,757		XXX			(16,125,512)	26,087,203			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals														166,751,519	33,390,447		XXX	(6,723,631)	114,249,498	(15,924,237)	152,465,209			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the credit risk of the underlying invested assets

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the currency risk of the underlying foreign currency denominated invested assets

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 Expira-tion	Exchange	Trade Date	Transac-tion 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
1579999999. Subtotal - Long Futures																				XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																				XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals																				XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																		XXX	XXX
1649999999. Subtotal - Short Futures																		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other																		XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals																		XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Y	Y			46,920,998	(33,404,477)	13,516,521	50,995,101	(71,375,055)		121,730,453	121,730,453
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	4,140,000		7,512,819	(4,039,921)		7,512,819	(4,039,921)		1,858,101	1,191,000
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	42,930,000		39,896,757	(5,613,198)		46,034,109	(3,994,701)		422,404,549	413,758,108
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Y	Y			215,351,597	(46,861,463)	168,490,134	246,253,728	(301,714,534)		1,946,821,008	1,946,821,008
CREDIT AGRICOLE 9695007J5KRTCJQWXH05	Y	Y	66,240,000		50,327,293	(34,560,970)		88,493,812	(32,780,972)		24,935,190	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y				(162,724)			(162,724)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	291,700,000		243,097,536	(373,275)		288,980,755	(44,244)		4,329,084,967	4,280,109,228
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Y	Y	5,580,000		5,088,806	(40,361)		5,088,806	(40,361)		622,545	90,990
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	254,070,000		278,003,196	(67,929,566)		330,004,917	(99,521,299)		2,097,190,144	2,053,193,775
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Y	Y	83,600,000		155,684,517	(17,302,199)	54,782,318	180,165,685	(105,306,117)		2,328,373,024	2,328,373,024
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y			3,075,528	(6,547,329)		4,382,800	(7,926,090)		925,044	
THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMIYR72	Y	N				(1,665,253)			(1,952,547)		147,426	
THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	Y	Y	9,400,000		8,463,651	(616,351)		8,463,651	(616,351)		616,973	
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Y	Y			724,711	(1,794,805)		1,186,331	(1,900,768)		2,077,686	1,007,592
0299999999. Total NAIC 1 Designation			757,660,000		1,054,147,409	(220,911,892)	236,788,973	1,257,562,514	(631,375,684)		11,276,787,110	11,146,275,178
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Y	Y	3,640,000		3,556,530			3,556,530			58,578	
0399999999. Total NAIC 2 Designation			3,640,000		3,556,530			3,556,530			58,578	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			11,998,911		12,420,734		421,823	12,420,734	(1,652,900)		1,864,730	1,864,730
0999999999 - Gross Totals			773,298,911		1,070,124,673	(220,911,892)	237,210,796	1,273,539,778	(633,028,584)		11,278,710,418	11,148,139,908
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,070,124,673	(220,911,892)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	5,950,648	4,400,000	4,947,108	02/15/2047	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	41,367,823	30,588,000	34,391,396	02/15/2047	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	13,295,641	9,831,000	11,053,414	02/15/2047	V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			371,986		371,986		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGIWGDTN03	Cash			710,000		710,000		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			1,600,000		1,600,000		V
0199999999 - Total				63,296,098	44,819,000	53,073,904	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Cash			9,400,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			5,580,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			254,070,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			291,700,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			83,600,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			3,640,000		XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			42,930,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			11,998,911		XXX		V
CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	Cash			66,240,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			4,140,000		XXX		V
0299999999 - Total				773,298,911		XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	Cash			2,246,806,484	2,246,806,484	
9099999. Total - Cash (Schedule E Part 1 type)				2,246,806,484	2,246,806,484	XXX
9999999 - Totals				2,246,806,484	2,246,806,484	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 1,885,554,808 — Book/Adjusted Carrying Value $ 1,885,554,808
2. Average balance for the year — Fair Value $ 2,463,504,017 — Book/Adjusted Carrying Value $ 2,463,504,017
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
3A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G $
3B	2A	$	2B	$	2C	$							
3C	3A	$	3B	$	3C	$							
3D	4A	$	4B	$	4C	$							
3E	5A	$	5B	$	5C	$							
3F	6	$											

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
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	London, UK			6,205		4,480,129	XXX
Citibank, N.A.	New Castle, DE					(8,105,321)	XXX
Citibank, N.A.	New York, NY					(22,620,054)	XXX
Harris, N.A.	Chicago, IL					242,833	XXX
JPMorgan Chase Bank, N.A.	Houston, TX			11,893		18,535,612	XXX
JPMorgan Chase Bank, N.A.	New York, NY					109,117,257	XXX
The Northern Trust Company	Chicago, IL					138,516	XXX
Wells Fargo, N.A.	Minneapolis, MN					(14,063,897)	XXX
Wells Fargo, N.A.	San Francisco, CA					12,235	XXX
Bank of America	New York, NY					129,212	XXX
Carver Federal Savings FSB	New York, NY CD Matures October 27, 2022		0.320	17,033		6,334,618	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	35,131		94,201,140	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	35,131		94,201,140	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	35,131		94,201,140	XXX

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

1.	January	(77,779,133)	4.	April	43,426,829	7.	July	(20,681,588)	10.	October	333,766,017
2.	February	(54,088,795)	5.	May	(17,280,306)	8.	August	(62,856,763)	11.	November	181,078,010
3.	March	56,775,256	6.	June	165,361,583	9.	September	107,304,649	12.	December	94,201,140

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		12/31/2021	0.010	01/20/2022	1,734,991		
	US TREASURY BILL		12/30/2021	0.010	02/17/2022	12,499,837		7
	US TREASURY BILL		12/31/2021	0.020	02/22/2022	6,219,820		3
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,454,648		10
0599999. Total - U.S. Government Bonds						20,454,648		10
	JAPAN TREASURY DISC BILL SERIES 1026		10/08/2021	0.000	01/06/2022	43,467,711		(12,843)
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						43,467,711		(12,843)
1099999. Total - All Other Government Bonds						43,467,711		(12,843)
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/31/2021	0.000	01/04/2022	15,044,994		2
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/30/2021	0.000	01/05/2022	5,999,996		1
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 02		12/30/2021	0.000	02/16/2022	6,499,873		3
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						27,544,863		6
3199999. Total - U.S. Special Revenues Bonds						27,544,863		6
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						91,467,222		(12,827)
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						91,467,222		(12,827)
9999999 - Total Cash Equivalents						91,467,222		(12,827)

1.

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

Line Number													
1A	1A ...$	47,999,511	1B ...$		1C ...$		1D ...$		1E ...$		1F ...$	43,467,711	1G ...$
1B	2A ...$		2B ...$		2C ...$								
1C	3A ...$		3B ...$		3C ...$								
1D	4A ...$		4B ...$		4C ...$								
1E	5A ...$		5B ...$		5C ...$								
1F	6 ...$												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR			128,097	133,227		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA			65,066	73,784		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA			118,302	134,152		
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			250,021	251,420		
33. New York NY			5,709,724	7,425,635		
34. North Carolina NC			473,206	536,609		
35. North Dakota ND						
36. Ohio OH						
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			225,028	225,959		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR			9,430,933	11,588,044		
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	16,400,377	20,368,830		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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